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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/11/2022 Bond Future			12.64265	71.17363	12.83111	70.32316			0.00	0	
ES33 On 02/02/2023 Bond Future			12.84151	72.51016	13.04049	71.63417			0.00	0	35
ES33 On 04/05/2023 Bond Future			13.01548	70.20950	13.22308	69.31547			0.00	0	
ES33 On 03/08/2023 Bond Future			13.18837	71.69267	13.40957	70.76093			0.00	0	
ES33 On 02/11/2023 Bond Future			13.37274	69.41520	13.60882	68.44330			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/11/2022 Bond Future			12.84392	69.49626	13.02197	68.57290			0.00	0	
ES42 On 02/02/2023 Bond Future			13.01589	70.80126	13.20326	69.85130			0.00	0	4,7
ES42 On 04/05/2023 Bond Future			13.17338	67.99719	13.36872	67.02750			0.00	0	
ES42 On 03/08/2023 Bond Future			13.32492	69.43456	13.53212	68.42599			0.00	0	
ES42 On 02/11/2023 Bond Future			13.48602	66.64250	13.70640	65.59242			0.00	0	
Total ES42 Future									0.00	0	4,71
Total For ES42									0.00	0	4,71
I2025 On 03/11/2022 Bond Future			165.66066	165.66066	165.34381	165.34381			8,283,033.00	50	1,5

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			167.06734	167.06734	166.72205	166.72205			55,132,222.20	330	5,80
I2025	On	04/05/2023	Bond Future			170.51103	170.51103	170.15824	170.15824			0.00	0	
I2025	On	03/08/2023	Bond Future			172.35882	172.35882	171.95199	171.95199			0.00	0	
I2025	On	02/11/2023	Bond Future			176.00845	176.00845	175.54265	175.54265			0.00	0	
Total I2025 Future												63,415,255.20	380	7,30
Total For I2025												63,415,255.20	380	7,30
I2029	On	03/11/2022	Bond Future			117.45497	117.45497	116.36881	116.36881			41,109,239.50	350	7,00
I2029	On	02/02/2023	Bond Future			119.66054	119.66054	118.53830	118.53830			83,762,378.00	700	1,20
I2029	On	04/05/2023	Bond Future			120.83159	120.83159	119.68562	119.68562			0.00	0	
I2029	On	03/08/2023	Bond Future			123.38182	123.38182	122.17951	122.17951			0.00	0	
I2029	On	02/11/2023	Bond Future			124.65947	124.65947	123.39514	123.39514			0.00	0	
Total I2029 Future												124,871,617.50	1,050	1,90
Total For I2029												124,871,617.50	1,050	1,90
I2033	On	03/11/2022	Bond Future			111.44870	111.44870	110.59798	110.59798			41,236,019.00	370	5,00
I2033	On	02/02/2023	Bond Future			113.54146	113.54146	112.65975	112.65975			84,020,680.40	740	7,00
I2033	On	04/05/2023	Bond Future			114.49669	114.49669	113.59638	113.59638			0.00	0	
I2033	On	03/08/2023	Bond Future			116.91317	116.91317	115.96338	115.96338			0.00	0	
I2033	On	02/11/2023	Bond Future			117.96310	117.96310	116.95855	116.95855			0.00	0	
Total I2033 Future												125,256,699.40	1,110	7,60
Total For I2033												125,256,699.40	1,110	7,60
I2038	On	03/11/2022	Bond Future			123.57041	123.57041	122.32626	122.32626			118,627,593.60	960	1,30
I2038	On	02/02/2023	Bond Future			123.97375	123.97375	122.68945	122.68945			238,029,600.00	1,920	3,80
I2038	On	04/05/2023	Bond Future			126.52970	126.52970	125.21876	125.21876			0.00	0	1,70
I2038	On	03/08/2023	Bond Future			127.23075	127.23075	125.85742	125.85742			0.00	0	
I2038	On	02/11/2023	Bond Future			129.92494	129.92494	128.48566	128.48566			0.00	0	
Total I2038 Future												356,657,193.60	2,880	6,80
Total For I2038												356,657,193.60	2,880	6,80
I2046	On	03/11/2022	Bond Future			107.70220	107.70220	106.46071	106.46071			0.00	0	2,30
I2046	On	02/02/2023	Bond Future			109.72474	109.72474	108.44536	108.44536			0.00	0	11,60
I2046	On	04/05/2023	Bond Future			109.95145	109.95145	108.64509	108.64509			0.00	0	5,60
I2046	On	03/08/2023	Bond Future			112.27247	112.27247	110.90936	110.90936			0.00	0	
I2046	On	02/11/2023	Bond Future			112.55249	112.55249	111.12663	111.12663			0.00	0	
Total I2046 Future												0.00	0	19,70
Total For I2046												0.00	0	19,70
I2050	On	03/11/2022	Bond Future			108.64554	108.64554	108.78698	108.78698			0.00	0	1,50
I2050	On	02/02/2023	Bond Future			108.54892	108.54892	108.67856	108.67856			0.00	0	8,30
I2050	On	04/05/2023	Bond Future			110.78666	110.78666	110.91883	110.91883			0.00	0	3,50
I2050	On	03/08/2023	Bond Future			110.93437	110.93437	111.03859	111.03859			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/11/2023	Bond Future			113.28368	113.28368	113.35742	113.35742			0.00	0	
Total I2050 Future												0.00	0	13,45
Total For I2050												0.00	0	13,45
R186	On	03/11/2022	Bond Future			9.22964	108.26618	9.40844	107.65096		5.86	479,077,846.50	4,425	29,71
R186	On	02/02/2023	Bond Future			9.36592	104.97174	9.56341	104.33093		6.27	552,466,267.62	5,263	71,11
R186	On	04/05/2023	Bond Future			9.46018	107.11205	9.67434	106.45815		5.24	0.00	0	12,11
R186	On	03/08/2023	Bond Future			9.54773	104.04270	9.79088	103.34689		5.31	0.00	0	
R186	On	02/11/2023	Bond Future			9.64442	106.22407	9.92221	105.48297		4.46	0.00	0	
Total R186 Future												1,031,544,114.12	9,688	113,06
R186	On	03/11/2022	Bond Future	8.54	Put			3,031.39000	3.03139	2,416,320	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			0.02000	0.00002	0,210	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,995.86000	2.99586	2,380,830	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			12.60000	0.01260	46,810	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,739.07000	1.73907	1,158,060	5.26	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	3.81	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.23	Put			4,140.24000	4.14024	3,525,020	3.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			0.01000	0.00001	0,130	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			3,066.93000	3.06693	2,451,830	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			0.02000	0.00002	0,170	4.46	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			207.81000	0.20781	296,300	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,292.91000	4.29291	3,740,590	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			211.72000	0.21172	301,540	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			4,262.89000	4.26289	3,711,900	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			204.08000	0.20408	291,270	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			4,323.12000	4.32312	3,769,500	6.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,231.33000	3.23133	2,760,280	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			599.58000	0.59958	784,210	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,208.19000	3.20819	2,738,920	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			607.65000	0.60765	794,060	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,184.89000	3.18489	2,717,400	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			591.33000	0.59133	774,180	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2,064.09000	2.06409	1,729,050	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,905.88000	1.90588	2,268,250	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2,050.99000	2.05099	1,717,550	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,921.76000	1.92176	2,285,700	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2,038.33000	2.03833	1,706,460	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,890.43000	1.89043	2,251,200	5.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			3,017.89000	3.01789	2,541,410	4.16	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,647.84000	2.64784	2,212,160	4.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R186	On	02/11/2023	Bond Future	9.39	Call			1,206.99000	1.20699	1,514,180	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,632.82000	2.63282	2,198,910	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,219.06000	1.21906	1,528,020	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,617.87000	2.61787	2,185,730	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			940.84000	0.94084	1,205,460	4.16	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	10.42	Call			2,769.85000	2.76985	3,239,590	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,458.67000	1.45867	1,187,310	4.84	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			1,194.98000	1.19498	1,500,400	4.27	0.00	0	
Total R186 Option												0.00	0	12,06
Total For R186												1,031,544,114.12	9,688	125,11
R197	On	03/11/2022	Bond Future			334.99447	334.99447	335.22044	335.22044			0.00	0	12
R197	On	02/02/2023	Bond Future			332.37913	332.37913	332.56476	332.56476			0.00	0	72
R197	On	04/05/2023	Bond Future			339.23056	339.23056	339.41938	339.41938			0.00	0	
R197	On	03/08/2023	Bond Future			337.28757	337.28757	337.38641	337.38641			0.00	0	
R197	On	02/11/2023	Bond Future			344.43038	344.43038	344.43209	344.43209			0.00	0	
Total R197 Future												0.00	0	85
Total For R197												0.00	0	85
R202	On	03/11/2022	Bond Future			243.60699	243.60699	241.78599	241.78599			0.00	0	5,6'
R202	On	02/02/2023	Bond Future			243.45109	243.45109	241.56375	241.56375			0.00	0	6,66
R202	On	04/05/2023	Bond Future			248.46884	248.46884	246.54205	246.54205			0.00	0	
R202	On	03/08/2023	Bond Future			248.87772	248.87772	246.84247	246.84247			0.00	0	
R202	On	02/11/2023	Bond Future			254.14781	254.14781	251.99717	251.99717			0.00	0	
Total R202 Future												0.00	0	12,27
Total For R202												0.00	0	12,27
R2023	On	03/11/2022	Bond Future			7.14121	101.64762	7.30426	101.59788		0.37	0.00	0	8,4'
Total R2023 Future												0.00	0	8,43
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			322.48000	0.32248	272,740	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			319.42000	0.31942	269,680	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			316.35000	0.31635	266,610	0.17	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	8,43
R2030	On	03/11/2022	Bond Future			10.86941	88.03223	11.07783	87.10801		9.72	281,703,136.00	3,200	45,9'
R2030	On	02/02/2023	Bond Future			11.03120	85.65785	11.25305	84.70475		10.69	293,206,820.55	3,423	90,0'
R2030	On	04/05/2023	Bond Future			11.17248	87.40571	11.40580	86.43322		10.18	0.00	0	
R2030	On	03/08/2023	Bond Future			11.31699	85.22420	11.56878	84.20812		9.80	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 02/11/2023 Bond Future			11.45973	87.01121	11.73151	85.94874		7.91		0.00	0	
Total R2030 Future										574,909,956.55	6,623	135,97
R2030 On 03/11/2022 Bond Future	11.57	Call			2,219.08000	2.21908	3,075,890	11.99		0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			86.48000	0.08648	19,070	11.99		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			4,496.02000	4.49602	3,571,850	7.18		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,070	7.23		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			4,449.01000	4.44901	3,524,860	7.23		0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			0.06000	0.00006	0,760	7.70		0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			3,980.69000	3.98069	3,057,170	7.70		0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			0.00000	0.00000	0,000	5.76		0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			6,354.11000	6.35411	5,429,890	5.76		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.00000	0.00000	0,040	7.13		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			4,543.06000	4.54306	3,618,880	7.13		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			0.00000	0.00000	0,050	7.18		0.00	0	
R2030 On 02/02/2023 Bond Future	11.35	Put			1,755.35000	1.75535	1,348,490	11.02		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			272.53000	0.27253	405,780	10.28		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			5,885.57000	5.88557	5,065,720	10.28		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			277.04000	0.27704	412,130	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			5,803.08000	5.80308	4,987,160	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			197.80000	0.19780	299,490	10.42		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			6,695.61000	6.69561	5,844,200	10.42		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			208.20000	0.20820	314,430	10.40		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.16	Put			2,136.22000	2.13622	1,667,010	10.84		0.00	0	38
R2030 On 02/02/2023 Bond Future	11.35	Call			2,167.61000	2.16761	2,713,850	11.02		0.00	0	5,00
R2030 On 02/02/2023 Bond Future	9.94	Put			6,095.59000	6.09559	5,266,780	10.32		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			67.14000	0.06714	106,680	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			9,431.82000	9.43182	8,518,260	10.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			155.15000	0.15515	237,720	10.53		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			5,843.82000	5.84382	5,025,810	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			282.54000	0.28254	419,720	10.27		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			6,739.14000	6.73914	5,886,270	10.43		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			28.92000	0.02892	47,720	11.03		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			11,318.15000	11.31815	10,383,850	11.03		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			49.55000	0.04955	79,650	11.00		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			6,565.58000	6.56558	5,718,710	10.40		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			250.77000	0.25077	375,060	10.32		0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Call			1,738.12000	1.73812	2,222,010	10.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			10,197.86000	10.19786	9,274,860	11.00		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			53.47000	0.05347	85,720	10.97		0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 02/02/2023 Bond Future	9.08	Put			10,005.10000	10.00510	9,084,250	10.97	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			7,311.92000	7.31192	6,441,390	10.53	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			194.46000	0.19446	294,690	10.43	0.00	0	
R2030 On 02/02/2023 Bond Future	11.55	Call			2,672.38000	2.67238	3,279,740	11.24	0.00	0	5,00
R2030 On 02/02/2023 Bond Future	11.55	Put			1,417.72000	1.41772	1,071,980	11.24	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			1,654.59000	1.65459	2,124,990	10.80	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			2,224.56000	2.22456	1,741,860	10.80	0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Call			5,493.61000	5.49361	6,236,840	11.38	0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			1,116.37000	1.11637	887,110	11.38	0.00	0	4
R2030 On 04/05/2023 Bond Future	10.54	Call			1,079.56000	1.07956	1,383,230	9.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			4,760.61000	4.76061	4,091,790	9.80	0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			1,219.75000	1.21975	1,550,170	9.82	0.00	0	3
R2030 On 04/05/2023 Bond Future	11.34	Call			2,434.26000	2.43426	2,940,980	10.26	0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			2,707.09000	2.70709	2,241,320	10.26	0.00	0	1
R2030 On 04/05/2023 Bond Future	10.42	Call			939.84000	0.93984	1,215,240	9.76	0.00	0	4
R2030 On 04/05/2023 Bond Future	10.42	Put			5,147.00000	5.14700	4,449,910	9.76	0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,055.37000	1.05537	1,354,260	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			1,594.12000	1.59412	1,285,160	10.91	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.53	Call			1,067.53000	1.06753	1,368,810	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			4,792.27000	4.79227	4,121,060	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			398.26000	0.39826	538,080	10.00	0.00	0	4
R2030 On 04/05/2023 Bond Future	9.67	Put			7,984.97000	7.98497	7,152,300	10.00	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			452.87000	0.45287	608,400	9.95	0.00	0	3
R2030 On 04/05/2023 Bond Future	10.65	Put			4,422.00000	4.42200	3,779,930	9.82	0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			581.62000	0.58162	772,440	9.84	0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			6,661.67000	6.66167	5,880,000	9.84	0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			172.15000	0.17215	241,310	10.21	0.00	0	3
R2030 On 04/05/2023 Bond Future	9.03	Put			10,771.85000	10.77185	9,868,520	10.21	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			357.90000	0.35790	485,780	10.05	0.00	0	1
R2030 On 04/05/2023 Bond Future	10.52	Put			4,823.83000	4.82383	4,150,230	9.79	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			1,057.26000	1.05726	838,460	11.45	0.00	0	3
R2030 On 04/05/2023 Bond Future	11.62	Call			3,075.95000	3.07595	3,650,060	10.50	0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			2,195.51000	2.19551	1,797,130	10.50	0.00	0	3
R2030 On 04/05/2023 Bond Future	12.04	Call			4,167.28000	4.16728	4,830,810	10.91	0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			8,360.99000	8.36099	7,516,380	10.05	0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			7,533.88000	7.53388	6,716,920	9.95	0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			5,704.56000	5.70456	6,458,250	11.45	0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			3,379.65000	3.37965	2,865,750	9.89	0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			1,046.55000	1.04655	1,332,010	9.32	0.00	0	1,0
R2030 On 03/08/2023 Bond Future	10.65	Call			1,345.37000	1.34537	1,684,860	9.41	0.00	0	3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2030	On	03/08/2023	Bond Future	10.65	Put		5.129.02000	5.12902	4,452,430	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		3,420.78000	3.42078	2,902,380	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		2,518.17000	2.51817	3,018,110	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		3,400.16000	3.40016	2,884,020	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,538.23000	2.53823	3,040,410	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,555.34000	5.55534	6,290,240	11.04	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,588.59000	1.58859	1,307,410	11.04	0.00	0	1.0
R2030	On	03/08/2023	Bond Future	12.89	Call		6,405.54000	6.40554	7,182,090	11.33	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,318.91000	1.31891	1,079,380	11.33	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call		2,498.20000	2.49820	2,995,880	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		5,896.72000	5.89672	5,166,100	9.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,855.27000	4.85527	4,145,420	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,198.76000	1.19876	1,546,510	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,911.67000	4.91167	4,196,950	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,211.60000	1.21160	1,561,790	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,883.57000	4.88357	4,171,290	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,224.22000	1.22422	1,576,840	7.49	0.00	0	
Total R2030 Option											0.00	0	21,4
Total For R2030											574,909,956.55	6,623	157,4
R2032	On	03/11/2022	Bond Future			11.35854	83.19288	11.54664	82.26092	11.96	285,434,771.28	3,431	113,00
R2032	On	02/02/2023	Bond Future			11.51944	84.73444	11.71830	83.77409	12.67	266,913,486.00	3,150	111,9
R2032	On	04/05/2023	Bond Future			11.65766	82.29981	11.86552	81.31980	12.88	62,712,455.22	762	66,3
R2032	On	03/08/2023	Bond Future			11.79302	84.01974	12.01518	82.99711	11.74	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.93652	81.62012	12.17446	80.55194	10.00	0.00	0	
Total R2032 Future											615,060,712.50	7,343	293,87
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	11.58	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put		12,065.08000	12.06508	11,133,120	11.58	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		24.67000	0.02467	4,510	14.61	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call		0.25000	0.00025	1,580	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		946.99000	0.94699	448,430	12.52	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call		0.00000	0.00000	0,000	8.67	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put		11,184.73000	11.18473	10,252,770	11.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		703.02000	0.70302	1,242,210	12.79	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		686.50000	0.68650	293,730	12.79	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call		3,618.49000	3.61849	4,530,290	14.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		5,051.06000	5.05106	4,119,340	9.71	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call		0.00000	0.00000	0,000	9.61	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put		4,520.64000	4.52064	3,590,010	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		0.31000	0.00031	1,860	10.12	0.00	0	7

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 03/11/2022 Bond Future	10.67	Put			4,467.88000	4.46788	3,537,470	10.12	0.00	0	
R2032 On 03/11/2022 Bond Future	11.45	Call			469.95000	0.46995	903,350	12.52	0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Call			0.00000	0.00000	0,000	8.83	0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			7,217.56000	7.21756	6,285,600	8.83	0.00	0	11
R2032 On 03/11/2022 Bond Future	10.21	Put			6,942.84000	6.94284	6,010,880	8.67	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			0.01000	0.00001	0,060	9.44	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			5,425.07000	5.42507	4,493,160	9.44	0.00	0	41
R2032 On 03/11/2022 Bond Future	10.56	Call			0.03000	0.00003	0,270	9.71	0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			0.00000	0.00000	0,000	11.41	0.00	0	41
R2032 On 03/11/2022 Bond Future	9.36	Put			11,770.41000	11.77041	10,838,450	11.41	0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			0.00000	0.00000	0,000	11.09	0.00	0	50
R2032 On 03/11/2022 Bond Future	9.92	Put			8,552.03000	8.55203	7,620,070	9.61	0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			0.00000	0.00000	0,000	8.99	0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			7,493.40000	7.49340	6,561,440	8.99	0.00	0	41
R2032 On 02/02/2023 Bond Future	10.40	Call			280.59000	0.28059	402,420	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			6,939.92000	6.93992	6,101,400	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			337.20000	0.33720	478,560	11.74	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			6,466.45000	6.46645	5,647,460	11.74	0.00	0	41
R2032 On 02/02/2023 Bond Future	10.67	Call			473.75000	0.47375	656,340	11.87	0.00	0	71
R2032 On 02/02/2023 Bond Future	10.22	Call			198.56000	0.19856	290,240	11.81	0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			7,822.80000	7.82280	6,954,130	11.81	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			270.25000	0.27025	388,420	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			7,036.10000	7.03610	6,193,920	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			275.34000	0.27534	395,320	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			771.45000	0.77145	583,280	14.33	0.00	0	71
R2032 On 02/02/2023 Bond Future	9.47	Call			37.81000	0.03781	59,860	12.00	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			11,836.44000	11.83644	10,898,140	12.00	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			106.81000	0.10681	161,170	11.89	0.00	0	71
R2032 On 02/02/2023 Bond Future	9.92	Put			9,370.58000	9.37058	8,464,590	11.89	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			176.14000	0.17614	259,110	11.83	0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			5,711.57000	5.71157	4,933,810	11.87	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			2,017.70000	2.01770	1,609,270	13.11	0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			5,518.91000	5.51891	6,291,090	14.33	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			8,125.13000	8.12513	7,247,750	11.83	0.00	0	41
R2032 On 02/02/2023 Bond Future	9.31	Call			24.74000	0.02474	39,940	12.00	0.00	0	41
R2032 On 02/02/2023 Bond Future	9.31	Put			12,747.12000	12.74712	11,801,970	12.00	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			6,987.91000	6.98791	6,147,540	11.77	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			2,204.54000	2.20454	2,709,480	12.91	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			2,340.29000	2.34029	1,884,880	12.91	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			2,598.01000	2.59801	3,149,930	13.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	04/05/2023	Bond Future	13.43	Put			1,024.47000	1.02447	841,380	15.21	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			856.64000	0.85664	1,084,460	12.15	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,972.93000	6.97293	6,220,740	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,164.51000	1.16451	1,447,900	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			6,005.07000	6.00507	5,308,450	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,178.09000	1.17809	1,463,780	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,191.97000	1.19197	1,479,980	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,931.55000	5.93155	5,239,550	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,004.70000	2.00470	2,409,750	12.75	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			4,367.28000	4.36728	3,792,320	12.75	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			7,918.10000	7.91810	8,715,020	15.21	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,968.14000	5.96814	5,273,820	12.31	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			4,068.36000	4.06836	3,540,750	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			2,914.72000	2.91472	3,411,960	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			4,044.30000	4.04430	3,518,910	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,216.63000	3.21663	3,742,300	11.88	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,744.67000	3.74467	3,247,710	11.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			2,869.59000	2.86959	3,362,400	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			4,092.24000	4.09224	3,562,420	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			2,892.26000	2.89226	3,387,280	11.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,432.90000	1.43290	1,781,990	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,833.73000	5.83373	5,114,640	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,447.70000	1.44770	1,799,180	9.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,800.79000	5.80079	5,084,090	9.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,462.31000	1.46231	1,816,170	9.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			5,767.69000	5.76769	5,053,370	9.47	0.00	0	
Total R2032 Option												0.00	0	24,46
Total For R2032												615,060,712.50	7,343	318,33
R2035	On	03/11/2022	Bond Future			11.70290	83.45674	11.89592	82.39028		13.61	221,160,361.00	2,650	19,42
R2035	On	02/02/2023	Bond Future			11.86202	85.00318	12.06531	83.90582		14.33	675,180,258.74	7,943	163,60
R2035	On	04/05/2023	Bond Future			11.99281	82.23043	12.20438	81.11070		14.83	0.00	0	
R2035	On	03/08/2023	Bond Future			12.12265	83.94863	12.34732	82.78346		13.56	0.00	0	
R2035	On	02/11/2023	Bond Future			12.26202	81.20192	12.50088	79.98863		11.67	0.00	0	
Total R2035 Future												896,340,619.74	10,593	183,02
R2035	On	03/11/2022	Bond Future	9.82	Call			0.00000	0.00000	0,000	13.33	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			4.60000	0.00460	18,630	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			4,299.10000	4.29910	3,246,670	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			5.10000	0.00510	20,440	12.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			4,240.67000	4.24067	3,189,550	12.71	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future	12.68	Call			4,147.06000	4.14706	5,200,310	15.22		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			0.82000	0.00082	3,950	12.53		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			5,186.18000	5.18618	4,122,850	12.53		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			1.69000	0.00169	7,610	12.60		0.00	0	97
R2035 On 03/11/2022 Bond Future	11.05	Put			4,829.12000	4.82912	3,768,580	12.60		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4.13000	0.00413	16,950	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			7,751.45000	7.75145	6,685,010	12.46		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			12,609.99000	12.60999	11,543,530	13.33		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			0.00000	0.00000	0,000	12.77		0.00	0	97
R2035 On 03/11/2022 Bond Future	10.30	Put			9,458.64000	9.45864	8,392,180	12.77		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			0.00000	0.00000	0,020	12.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			4,357.61000	4.35761	3,303,970	12.69		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			15.32000	0.01532	2,110	15.22		0.00	0	97
R2035 On 02/02/2023 Bond Future	13.22	Put			806.82000	0.80682	609,120	16.58		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.88	Call			412.16000	0.41216	584,920	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			7,125.28000	7.12528	6,200,680	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			579.73000	0.57973	802,110	13.42		0.00	0	97
R2035 On 02/02/2023 Bond Future	11.05	Put			6,281.93000	6.28193	5,406,950	13.42		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			590.94000	0.59094	816,430	13.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			6,234.19000	6.23419	5,362,320	13.43		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			258.65000	0.25865	378,960	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			8,305.21000	8.30521	7,328,160	13.10		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			395.10000	0.39510	562,450	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			7,228.26000	7.22826	6,298,250	13.22		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			403.52000	0.40352	573,550	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			7,176.63000	7.17663	6,249,300	13.23		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			117.04000	0.11704	179,540	13.08		0.00	0	97
R2035 On 02/02/2023 Bond Future	10.30	Put			10,408.63000	10.40863	9,373,770	13.08		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			228.33000	0.22833	337,050	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			8,643.57000	8.64357	7,654,930	13.09		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			248.25000	0.24825	364,620	13.10		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			8,417.46000	8.41746	7,436,470	13.10		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			33.21000	0.03321	54,400	13.06		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			13,511.44000	13.51144	12,435,270	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			37.12000	0.03712	60,460	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			13,249.39000	13.24939	12,175,370	13.06		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			41.42000	0.04142	67,110	13.07		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.94	Call			2,260.69000	2.26069	2,804,850	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			2,934.57000	2.93457	2,381,370	14.62		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			2,368.61000	2.36861	2,927,340	14.68		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 02/02/2023 Bond Future	11.98	Put			2,826.50000	2.82650	2,287,870	14.68		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			6,650.81000	6.65081	7,550,470	16.58		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			12,988.77000	12.98877	11,917,100	13.07		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,333.68000	1.33368	1,661,820	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			632.36000	0.63236	820,330	13.79		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Put			1,796.06000	1.79606	1,494,720	16.46		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Call			1,271.36000	1.27136	1,588,830	13.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			6,966.24000	6.96624	6,163,980	13.94		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			1,317.92000	1.31792	1,643,380	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			6,839.60000	6.83960	6,045,330	13.97		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			9,714.76000	9.71476	8,783,000	13.79		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			6,797.74000	6.79774	6,006,150	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			215.63000	0.21563	293,810	13.78		0.00	0	38
R2035 On 04/05/2023 Bond Future	9.85	Put			14,049.45000	14.04945	13,007,900	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			498.38000	0.49838	653,950	13.78		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			10,689.79000	10.68979	9,725,630	13.78		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,349.56000	1.34956	1,680,380	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			6,756.05000	6.75605	5,967,140	13.98		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			4,295.92000	4.29592	4,963,240	15.46		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			2,972.58000	2.97258	2,520,170	15.46		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			6,680.53000	6.68053	7,498,920	16.46		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,143.49000	3.14349	3,689,800	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			4,955.10000	4.95510	4,336,240	13.56		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,094.70000	3.09470	3,636,010	13.54		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			5,012.42000	5.01242	4,388,560	13.54		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			3,119.20000	3.11920	3,663,010	13.55		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			4,983.84000	4.98384	4,362,480	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			7,228.05000	7.22805	6,387,810	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,534.75000	1.53475	1,910,410	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			7,188.20000	7.18820	6,350,570	11.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,503.89000	1.50389	1,874,360	11.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			7,268.32000	7.26832	6,425,500	11.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,519.13000	1.51913	1,892,180	11.05		0.00	0	
Total R2035 Option										0.00	0	13,14
Total For R2035										896,340,619.74	10,593	196,17
R2037 On 03/11/2022 Bond Future			11.83639	79.58074	12.02924	78.50713		14.52		135,287,258.00	1,700	24,98
R2037 On 02/02/2023 Bond Future			11.98410	76.79941	12.18668	75.69531		16.16		161,201,961.59	2,099	121,78
R2037 On 04/05/2023 Bond Future			12.11490	78.36702	12.32543	77.24056		15.88		0.00	0	
R2037 On 03/08/2023 Bond Future			12.24734	75.74654	12.47047	74.57570		15.41		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr	
R2037	On	02/11/2023	Bond Future			12.37514	77.33510	12.61143	76.11735		12.79	0.00	0	
Total R2037 Future											296,489,219.59	3,799	146,73	
R2037	On	03/11/2022	Bond Future	11.32	Call			8.71000	0.00871	31,870	13.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			4,070.50000	4.07050	3,020,050	13.79	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			7.13000	0.00713	26,720	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			4,188.07000	4.18807	3,134,050	13.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			7.89000	0.00789	29,190	13.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			4,129.22000	4.12922	3,076,910	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,975.55000	6.97555	6,058,900	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			3,212.33000	3.21233	2,623,320	16.11	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.03	Call			438.90000	0.43890	620,630	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			7,078.99000	7.07899	6,156,620	14.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			448.12000	0.44812	632,690	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			7,027.17000	7.02717	6,107,640	14.82	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			457.47000	0.45747	644,920	14.83	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			506.29000	0.50629	708,380	14.89	0.00	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			6,720.50000	6.72050	5,818,490	14.89	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,030.49000	2.03049	2,545,580	16.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,987.52000	6.98752	6,192,380	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			957.36000	0.95736	1,214,050	14.79	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,342.23000	1.34223	1,668,220	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put			8,304.67000	8.30467	7,434,900	14.79	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			7,073.44000	7.07344	6,272,970	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,358.05000	1.35805	1,686,690	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			7,030.30000	7.03030	6,232,480	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,374.17000	1.37417	1,705,490	15.06	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			2,257.45000	2.25745	2,716,510	15.58	0.00	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			5,228.23000	5.22823	4,560,830	15.58	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			8,315.34000	8.31534	9,202,980	18.43	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,401.53000	1.40153	1,162,710	18.43	0.00	0	4
R2037	On	03/08/2023	Bond Future	12.14	Put			4,977.54000	4.97754	4,363,240	15.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,184.09000	3.18409	3,735,620	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			5,035.41000	5.03541	4,416,100	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,208.85000	3.20885	3,762,890	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			5,006.40000	5.00640	4,389,600	15.27	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,233.70000	3.23370	3,790,240	15.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			1,657.10000	1.65710	2,045,290	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			7,310.23000	7.31023	6,480,670	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			1,673.42000	1.67342	2,064,200	12.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.57	Put			7,269.84000	7.26984	6,442,870	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			1,640.87000	1.64087	2,026,470	12.05	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			7,350.77000	7.35077	6,518,620	12.05	0.00	0	
Total R2037 Option												0.00	0	2,47
Total For R2037												296,489,219.59	3,799	149,20
R2040	On	03/11/2022	Bond Future			11.88055	81.48735	12.06830	80.36505		15.27	0.00	0	13,00
R2040	On	02/02/2023	Bond Future			12.02255	78.49100	12.21964	77.33709		17.03	0.00	0	115,70
R2040	On	04/05/2023	Bond Future			12.14795	80.09329	12.35264	78.91597		16.75	0.00	0	
R2040	On	03/08/2023	Bond Future			12.27466	77.25847	12.49135	76.03528		16.41	0.00	0	
R2040	On	02/11/2023	Bond Future			12.39642	78.87879	12.62561	77.60711		14.21	0.00	0	
Total R2040 Future												0.00	0	128,70
R2040	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	14.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			13,156.51000	13.15651	12,034,210	14.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			29.37000	0.02937	92,170	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			3,506.44000	3.50644	2,446,940	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			625.74000	0.62574	1,186,650	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			1,031.07000	1.03107	469,680	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			10.92000	0.01092	38,610	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			4,189.27000	4.18927	3,094,660	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			12.01000	0.01201	42,030	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			4,126.22000	4.12622	3,033,940	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.00000	0.00000	0,010	14.13	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	10.70	Put			8,800.92000	8.80092	7,678,630	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			0.01000	0.00001	0,040	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			8,106.26000	8.10626	6,983,990	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			1.40000	0.00140	6,080	14.00	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			5,413.59000	5.41359	4,295,970	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			2,712.84000	2.71284	3,747,610	16.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			114.47000	0.11447	26,940	16.27	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	10.60	Call			0.00000	0.00000	0,000	14.26	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	10.60	Put			9,504.30000	9.50430	8,382,000	14.26	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			4.37000	0.00437	17,050	14.12	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	11.30	Put			4,763.58000	4.76358	3,653,960	14.12	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			13.20000	0.01320	45,690	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			4,063.34000	4.06334	2,973,530	14.27	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			2,384.47000	2.38447	2,948,810	17.16	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			3,258.08000	3.25808	2,668,510	17.16	0.00	0	60
R2040	On	02/02/2023	Bond Future	10.96	Call			384.73000	0.38473	545,900	15.56	0.00	0	30
R2040	On	02/02/2023	Bond Future	11.11	Call			523.45000	0.52345	727,210	15.70	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040 On 02/02/2023 Bond Future	11.11	Put			7,392.29000	7.39229	6,442,140	15.70	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			65.46000	0.06546	102,270	15.53	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			7,336.93000	7.33693	6,389,880	15.71	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			613.65000	0.61365	842,780	15.80	0.00	0	62
R2040 On 02/02/2023 Bond Future	11.19	Put			6,955.76000	6.95576	6,030,980	15.80	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			13,237.21000	13.23721	12,122,680	15.53	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			362.86000	0.36286	516,680	15.56	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			8,435.89000	8.43589	7,435,800	15.56	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			8,255.21000	8.25521	7,262,470	15.56	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			512.95000	0.51295	713,640	15.69	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			7,448.00000	7.44800	6,494,780	15.69	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			2,774.08000	2.77408	2,248,850	17.47	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			2,985.87000	2.98587	3,625,550	17.53	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			2,695.36000	2.69536	2,181,130	17.53	0.00	0	38
R2040 On 02/02/2023 Bond Future	11.12	Call			534.21000	0.53421	741,070	15.71	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			13,454.16000	13.45416	12,337,060	15.53	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			70.78000	0.07078	110,160	15.53	0.00	0	38
R2040 On 02/02/2023 Bond Future	12.24	Call			2,891.74000	2.89174	3,520,420	17.47	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			7,126.94000	7.12694	6,315,910	15.75	0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,679.11000	1.67911	2,059,880	15.80	0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			6,903.70000	6.90370	6,107,150	15.80	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			682.66000	0.68266	877,320	15.57	0.00	0	48
R2040 On 04/05/2023 Bond Future	10.92	Put			9,746.22000	9.74622	8,804,030	15.57	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,549.82000	1.54982	1,910,340	15.73	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			7,217.60000	7.21760	6,400,800	15.73	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			307.24000	0.30724	409,040	15.56	0.00	0	38
R2040 On 04/05/2023 Bond Future	11.42	Put			7,172.16000	7.17216	6,358,240	15.74	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			1,586.17000	1.58617	1,952,460	15.75	0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			7,663.89000	7.66389	8,545,180	18.62	0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,811.30000	1.81130	1,515,270	18.62	0.00	0	48
R2040 On 04/05/2023 Bond Future	11.42	Call			1,567.93000	1.56793	1,931,330	15.74	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			14,484.07000	14.48407	13,408,550	15.56	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			10,856.73000	10.85673	9,874,070	15.57	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			868.96000	0.86896	1,104,090	15.57	0.00	0	38
R2040 On 04/05/2023 Bond Future	12.78	Call			5,245.08000	5.24508	5,989,930	17.57	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			2,876.53000	2.87653	2,444,060	17.57	0.00	0	38
R2040 On 03/08/2023 Bond Future	12.22	Put			5,224.00000	5.22400	4,599,100	16.37	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			3,714.54000	3.71454	4,315,390	16.38	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			5,193.71000	5.19371	4,571,370	16.38	0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,659.95000	3.65995	4,255,680	16.36	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/08/2023 Bond Future	12.21	Put			5,254.18000	5.25418	4,626,720	16.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,687.33000	3.68733	4,285,620	16.37		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,005.01000	2.00501	2,428,020	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			8,030.19000	8.03019	7,181,520	13.45		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,023.60000	2.02360	2,449,250	13.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			7,987.05000	7.98705	7,141,020	13.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			1,986.80000	1.98680	2,407,190	13.44		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			8,073.79000	8.07379	7,222,500	13.44		0.00	0	
Total R2040 Option										0.00	0	11,15
Total For R2040										0.00	0	139,98
R2044 On 03/11/2022 Bond Future			11.85939	78.39983	12.04201	77.29232		16.09		0.00	0	44,23
R2044 On 02/02/2023 Bond Future			11.99310	75.47143	12.18464	74.33303		17.97		0.00	0	82,20
R2044 On 04/05/2023 Bond Future			12.11068	77.01214	12.30945	75.85066		17.68		0.00	0	
R2044 On 03/08/2023 Bond Future			12.22912	74.23816	12.43928	73.03193		17.46		0.00	0	
R2044 On 02/11/2023 Bond Future			12.34250	75.79511	12.56447	74.54173		15.84		0.00	0	
Total R2044 Future										0.00	0	126,44
R2044 On 03/11/2022 Bond Future	11.39	Call			16.28000	0.01628	51,570	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,000	14.68		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	10.60	Put			9,552.73000	9.55273	8,445,220	14.68		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,972.88000	3.97288	2,906,430	15.44		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			6.75000	0.00675	23,490	15.24		0.00	0	1,64
R2044 On 03/11/2022 Bond Future	11.30	Put			4,683.92000	4.68392	3,593,150	15.24		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Call			0.00000	0.00000	0,000	15.36		0.00	0	
R2044 On 03/11/2022 Bond Future	10.10	Put			13,342.78000	13.34278	12,235,270	15.36		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			4,100.42000	4.10042	3,028,200	15.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			17.85000	0.01785	55,930	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			4,036.55000	4.03655	2,967,120	15.42		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Call			0.01000	0.00001	0,040	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	10.80	Put			8,110.52000	8.11052	7,003,040	14.54		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			19.53000	0.01953	60,590	15.44		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			595.19000	0.59519	813,680	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			7,179.36000	7.17936	6,259,450	16.61		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			607.07000	0.60707	828,770	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			7,068.18000	7.06818	6,154,720	16.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			669.09000	0.66909	907,180	16.68		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.15	Put			7,123.64000	7.12364	6,206,940	16.62		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			6,849.07000	6.84907	5,948,760	16.68		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			2,035.73000	2.03573	2,539,440	17.79		0.00	0	1,30
R2044 On 02/02/2023 Bond Future	11.90	Put			3,738.15000	3.73815	3,103,460	17.79		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	12.00	Call			2,308.19000	2.30819	2,851,000	17.97		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			3,405.07000	3.40507	2,809,480	17.97		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			619.12000	0.61912	844,060	16.63		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			4,901.88000	4.90188	4,282,390	17.68		0.00	0	4,1
R2044 On 04/05/2023 Bond Future	11.41	Call			1,690.47000	1.69047	2,060,560	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			7,202.41000	7.20241	6,411,020	16.87		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			1,709.57000	1.70957	2,082,510	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			1,728.99000	1.72899	2,104,800	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			7,110.94000	7.11094	6,325,270	16.89		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,430.54000	2.43054	2,899,850	17.30		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			7,156.47000	7.15647	6,367,930	16.88		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			5,780.05000	5.78005	5,087,880	17.30		0.00	0	4,1
R2044 On 04/05/2023 Bond Future	12.00	Call			3,080.19000	3.08019	3,622,180	17.68		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			3,804.67000	3.80467	4,416,230	18.08		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			4,148.84000	4.14884	3,598,920	18.08		0.00	0	1,50
R2044 On 03/08/2023 Bond Future	12.17	Put			5,313.26000	5.31326	4,698,600	17.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			3,706.44000	3.70644	4,292,930	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			5,375.53000	5.37553	4,755,790	17.33		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			3,733.99000	3.73399	4,323,020	17.34		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			5,344.31000	5.34431	4,727,110	17.34		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			3,761.63000	3.76163	4,353,200	17.35		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,366.03000	2.36603	2,808,330	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			8,278.47000	8.27847	7,467,390	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			2,326.41000	2.32641	2,763,720	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			8,365.94000	8.36594	7,549,870	15.18		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			2,346.18000	2.34618	2,785,980	15.19		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			8,322.12000	8.32212	7,508,540	15.19		0.00	0	
Total R2044 Option										0.00	0	19,62
Total For R2044										0.00	0	146,06
R2048 On 03/11/2022 Bond Future			11.78340	77.31499	11.97095	76.15029		16.64		272,921,914.70	3,530	84,6
R2048 On 02/02/2023 Bond Future			11.90983	78.78452	12.10637	77.58796		17.57		236,353,560.00	3,000	249,8
R2048 On 04/05/2023 Bond Future			12.02055	75.92933	12.22448	74.70845		18.31		0.00	0	10,94
R2048 On 03/08/2023 Bond Future			12.13259	77.47830	12.34792	76.21158		16.82		0.00	0	
R2048 On 02/11/2023 Bond Future			12.24145	74.67899	12.46872	73.36394		14.81		0.00	0	13,00
Total R2048 Future										509,275,474.70	6,530	358,42
R2048 On 03/11/2022 Bond Future	10.00	Call			0.00000	0.00000	0,000	16.04		0.00	0	
R2048 On 03/11/2022 Bond Future	10.00	Put			14,050.03000	14.05003	12,885,330	16.04		0.00	0	
R2048 On 03/11/2022 Bond Future	10.60	Call			0.00000	0.00000	0,010	15.19		0.00	0	8
R2048 On 03/11/2022 Bond Future	10.60	Put			9,316.22000	9.31622	8,151,530	15.19		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048 On 03/11/2022 Bond Future	10.70	Call			0.00000	0.00000	0,020	15.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Put			5,006.16000	5.00616	3,854,460	15.61		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			12.73000	0.01273	43,830	15.77		0.00	0	8;
R2048 On 03/11/2022 Bond Future	11.30	Put			4,332.65000	4.33265	3,199,050	15.77		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			14.02000	0.01402	47,710	15.79		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			4,266.34000	4.26634	3,135,330	15.79		0.00	0	
R2048 On 03/11/2022 Bond Future	10.70	Put			8,569.31000	8.56931	7,404,630	15.05		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			15.42000	0.01542	51,890	15.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			4,200.24000	4.20024	3,072,010	15.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Call			654.42000	0.65442	1,232,410	16.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.90	Put			1,091.26000	1.09126	504,550	16.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.20	Call			4.58000	0.00458	17,580	15.61		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Call			141.46000	0.14146	213,050	16.03		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			11,794.65000	11.79465	10,669,680	16.03		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			516.37000	0.51637	721,720	16.06		0.00	0	2,5;
R2048 On 02/02/2023 Bond Future	11.00	Put			7,727.05000	7.72705	6,735,840	16.06		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			585.10000	0.58510	810,400	16.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			7,373.49000	7.37349	6,402,230	16.14		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			597.15000	0.59715	825,870	16.15		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			7,315.52000	7.31552	6,347,680	16.15		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			609.36000	0.60936	841,520	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			7,257.83000	7.25783	6,293,430	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			634.32000	0.63432	873,420	16.19		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			7,143.29000	7.14329	6,185,830	16.19		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			1,738.09000	1.73809	2,216,060	17.04		0.00	0	2,5;
R2048 On 02/02/2023 Bond Future	11.70	Put			4,250.60000	4.25060	3,532,010	17.04		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			1,708.79000	1.70879	2,098,440	17.38		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			7,343.88000	7.34388	6,512,650	17.38		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,728.50000	1.72850	2,121,200	17.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			7,296.41000	7.29641	6,468,230	17.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,748.34000	1.74834	2,144,100	17.41		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			7,249.16000	7.24916	6,424,040	17.41		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			3,768.44000	3.76844	4,391,050	16.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			5,290.36000	5.29036	4,646,250	16.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			3,797.05000	3.79705	4,422,380	16.63		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			5,258.91000	5.25891	4,617,520	16.63		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			3,825.75000	3.82575	4,453,800	16.64		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			5,227.64000	5.22764	4,588,970	16.64		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			1,949.11000	1.94911	2,383,600	14.07		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			8,061.62000	8.06162	7,181,060	14.07		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		1,968.32000	1.96832	2,405,710	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		8,015.14000	8.01514	7,137,480	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		1,987.64000	1.98764	2,427,930	14.09	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,968.86000	7.96886	7,094,100	14.09	0.00	0	
Total R2048 Option											0.00	0	6,83
Total For R2048											509,275,474.70	6,530	365,26
R209	On	03/11/2022	Bond Future			11.69497	64.25695	11.88259	63.35447	15.37	0.00	0	15,76
R209	On	02/02/2023	Bond Future			11.83253	65.44762	12.02898	64.51984	16.24	0.00	0	24,56
R209	On	04/05/2023	Bond Future			11.95080	63.62880	12.15454	62.68202	16.76	0.00	0	3,46
R209	On	03/08/2023	Bond Future			12.06543	64.95849	12.28045	63.97489	15.40	0.00	0	
R209	On	02/11/2023	Bond Future			12.18490	63.16799	12.41218	62.14514	13.28	0.00	0	
Total R209 Future											0.00	0	43,76
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	15.14	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		14,532.06000	14.53206	13,629,580	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		12,962.55000	12.96255	12,060,070	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		0.00000	0.00000	0,010	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		7,104.92000	7.10492	6,202,450	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		0.25000	0.00025	1,250	14.03	0.00	0	1,11
R209	On	03/11/2022	Bond Future	10.90	Put		4,937.90000	4.93790	4,036,420	14.03	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		0.91000	0.00091	4,090	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		4,411.48000	4.41148	3,512,180	14.16	0.00	0	5,00
R209	On	03/11/2022	Bond Future	11.01	Call		1.03000	0.00103	4,570	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,359.21000	4.35921	3,460,270	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		1.16000	0.00116	5,100	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		4,307.01000	4.30701	3,408,470	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1.31000	0.00131	5,690	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,254.88000	4.25488	3,356,780	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	14.81	0.00	0	3,21
R209	On	03/11/2022	Bond Future	10.00	Put		9,952.28000	9.95228	9,049,800	14.81	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call		93.94000	0.09394	242,390	14.90	0.00	0	1,11
R209	On	03/11/2022	Bond Future	11.50	Put		1,953.92000	1.95392	1,199,890	14.90	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		974.73000	0.97473	1,610,400	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		419.22000	0.41922	152,410	15.85	0.00	0	3,21
R209	On	02/02/2023	Bond Future	10.78	Call		308.36000	0.30836	438,490	14.88	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		6,554.18000	6.55418	5,756,530	14.88	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		315.21000	0.31521	447,530	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		6,507.60000	6.50760	5,712,140	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		322.17000	0.32217	456,700	14.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	02/02/2023	Bond Future	10.80	Put		6,461.20000	6.46120	5,667,950	14.90	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,086.97000	1.08697	1,352,410	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		6,163.65000	6.16365	5,482,310	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		3,978.77000	3.97877	4,563,430	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,418.92000	2.41892	2,056,800	17.53	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		947.37000	0.94737	1,188,340	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		11,381.37000	11.38137	10,519,150	15.57	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		6,592.12000	6.59212	5,886,310	15.58	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,060.66000	1.06066	1,321,590	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		6,240.13000	6.24013	5,554,280	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,073.77000	1.07377	1,336,950	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		6,201.81000	6.20181	5,518,210	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		253.37000	0.25337	337,930	15.57	0.00	0	8,50
R209	On	03/08/2023	Bond Future	11.94	Call		2,756.28000	2.75628	3,220,260	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,323.84000	4.32384	3,804,220	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		2,777.86000	2.77786	3,243,970	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,298.59000	4.29859	3,781,100	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,734.77000	2.73477	3,196,630	15.32	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,349.22000	4.34922	3,827,480	15.32	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,347.12000	1.34712	1,663,590	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		6,387.72000	6.38772	5,681,340	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,361.03000	1.36103	1,679,720	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		6,352.01000	6.35201	5,647,850	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,333.52000	1.33352	1,647,790	12.52	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		6,423.79000	6.42379	5,715,210	12.52	0.00	0	
Total R209 Option											0.00	0	53,77
Total For R209											0.00	0	97,54
R210	On	03/11/2022	Bond Future			223.31221	223.31221	222.33382	222.33382		13,398,732.60	60	10
R210	On	02/02/2023	Bond Future			227.50552	227.50552	226.47880	226.47880		27,300,662.40	120	31
R210	On	04/05/2023	Bond Future			229.10967	229.10967	228.06053	228.06053		0.00	0	
R210	On	03/08/2023	Bond Future			233.94554	233.94554	232.81282	232.81282		0.00	0	
R210	On	02/11/2023	Bond Future			235.71958	235.71958	234.49294	234.49294		0.00	0	
Total R210 Future											40,699,395.00	180	47
Total For R210											40,699,395.00	180	47
R213	On	03/11/2022	Bond Future			11.23440	78.81888	11.42764	77.95411	11.28	0.00	0	33,00
R213	On	02/02/2023	Bond Future			11.40098	80.27939	11.60569	79.38806	11.93	0.00	0	31,80
R213	On	04/05/2023	Bond Future			11.53655	78.36195	11.75065	77.45246	12.01	0.00	0	
R213	On	03/08/2023	Bond Future			11.67174	79.99896	11.90106	79.04950	10.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.82025	78.12141	12.06636	77.12935	9.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R213 Future												0.00	0	64,84
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	11.01	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			11,142.51000	11.14251	10,277,740	11.01	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,841.97000	4.84197	3,977,200	7.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.00000	0.00000	0,000	7.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,793.93000	4.79393	3,929,160	7.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.00000	0.00000	0,000	7.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			6,793.66000	6.79366	5,928,890	7.75	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			5,761.68000	5.76168	4,896,910	6.81	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.00000	0.00000	0,000	7.19	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			7,490.81000	7.49081	6,626,040	8.37	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.00000	0.00000	0,000	7.24	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	11.01	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			10,826.24000	10.82624	9,961,470	11.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	8.37	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			4,890.05000	4.89005	4,025,280	7.19	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			4,745.92000	4.74592	3,881,150	7.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.75	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			6,486.85000	6.48685	5,701,040	11.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			295.50000	0.29550	422,910	11.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,978.73000	5.97873	5,214,810	11.30	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			7,469.89000	7.46989	6,653,780	11.39	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			224.48000	0.22448	326,910	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			6,574.36000	6.57436	5,785,460	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			228.49000	0.22849	332,440	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			6,530.52000	6.53052	5,743,140	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			232.63000	0.23263	338,150	11.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			5,650.96000	5.65096	4,903,390	11.34	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			3,632.20000	3.63220	4,265,070	13.09	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			1,118.38000	1.11838	859,920	13.09	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			26.46000	0.02646	42,350	11.81	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			11,601.84000	11.60184	10,726,400	11.81	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			155.67000	0.15567	230,890	11.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			345.61000	0.34561	489,370	11.34	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call			1,011.36000	1.01136	1,270,830	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			5,383.41000	5.38341	4,733,390	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			988.02000	0.98802	1,243,240	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			5,450.67000	5.45067	4,796,400	11.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.74	Call			999.73000	0.99973	1,257,080	11.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			5,417.07000	5.41707	4,764,930	11.47		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			3,655.40000	3.65540	3,159,130	10.86		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			2,509.49000	2.50949	2,964,780	10.87		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			3,633.39000	3.63339	3,139,220	10.87		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			2,469.86000	2.46986	2,920,950	10.85		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			3,677.52000	3.67752	3,179,150	10.85		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			2,489.64000	2.48964	2,942,830	10.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,289.63000	1.28963	1,615,240	8.85		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			5,195.75000	5.19575	4,529,300	8.85		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			1,302.78000	1.30278	1,630,600	8.85		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			5,166.31000	5.16631	4,502,070	8.85		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,276.57000	1.27657	1,599,970	8.84		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			5,225.31000	5.22531	4,556,650	8.84		0.00	0	
Total R213 Option													0.00	0	5,28
Total For R213													0.00	0	70,12
R214	On	03/11/2022	Bond Future			11.77899	61.91272	11.95649	61.02435		16.68		0.00	0	15,3
R214	On	02/02/2023	Bond Future			11.91053	63.05997	12.09633	62.14690		17.63		0.00	0	71,0
R214	On	04/05/2023	Bond Future			12.01771	61.04558	12.21004	60.11391		18.32		0.00	0	
R214	On	03/08/2023	Bond Future			12.12285	62.32107	12.32550	61.35361		17.04		0.00	0	
R214	On	02/11/2023	Bond Future			12.23429	60.32699	12.44802	59.32167		15.82		0.00	0	
Total R214 Future													0.00	0	86,3
R214	On	03/11/2022	Bond Future	11.34	Call			16.78000	0.01678	50,930	15.88		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,193.86000	3.19386	2,339,640	15.88		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			18.35000	0.01835	55,130	15.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,141.80000	3.14180	2,290,210	15.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			20.05000	0.02005	59,620	15.92		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,089.93000	3.08993	2,241,130	15.92		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			5,777.61000	5.77761	5,043,030	16.21		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			509.89000	0.50989	691,000	16.23		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			5,732.17000	5.73217	5,000,210	16.23		0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put			5,686.94000	5.68694	4,957,620	16.24		0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call			1,619.25000	1.61925	2,016,960	17.27		0.00	0	1,6
R214	On	02/02/2023	Bond Future	11.80	Put			3,086.07000	3.08607	2,570,710	17.27		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			490.00000	0.49000	665,880	16.20		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			5,823.26000	5.82326	5,086,070	16.20		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			499.87000	0.49987	678,360	16.21		0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call			520.04000	0.52004	703,790	16.24		0.00	0	1,6
R214	On	04/05/2023	Bond Future	11.38	Call			1,475.22000	1.47522	1,785,750	17.44		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023	Bond Future	11.38	Put			5,667.44000	5.66744	5,046,300	17.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,442.65000	1.44265	1,748,530	17.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			5,741.58000	5.74158	5,115,790	17.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,458.88000	1.45888	1,767,080	17.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			5,704.42000	5.70442	5,080,950	17.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			4,099.72000	4.09972	3,623,440	16.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,287.10000	3.28710	3,780,310	16.93	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			4,075.33000	4.07533	3,601,080	16.93	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,239.63000	3.23963	3,728,770	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			4,124.25000	4.12425	3,645,930	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,263.33000	3.26333	3,754,510	16.91	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			1,807.32000	1.80732	2,154,020	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			6,691.58000	6.69158	6,032,960	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			1,823.41000	1.82341	2,172,180	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			6,655.08000	6.65508	5,998,530	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			1,791.32000	1.79132	2,135,940	15.07	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			6,728.23000	6.72823	6,067,530	15.07	0.00	0	
Total R214 Option												0.00	0	3,20
Total For R214												0.00	0	89,55
Total for Bond												4,634,520,257.90	50,176	1,938,84
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/11/2022 GOVI			809.15100	809.15100	799.91000	799.91000				16,183,020.00	2	8
GOVI On 02/02/2023 GOVI			824.10700	824.10700	814.59000	814.59000				0.00	0	8
GOVI On 04/05/2023 GOVI			840.87600	840.87600	831.16200	831.16200				0.00	0	
GOVI On 03/08/2023 GOVI			858.42000	858.42000	848.28300	848.28300				0.00	0	
GOVI On 02/11/2023 GOVI			876.40500	876.40500	865.80800	865.80800				0.00	0	
Total GOVI Future										16,183,020.00	2	86
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			205,000.00000	20.50000	112,590,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			205,100.00000	20.51000	112,690,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			205,200.00000	20.52000	112,790,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			362,300.00000	36.23000	267,130,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			362,400.00000	36.24000	267,230,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			362,500.00000	36.25000	267,330,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			217,180.00000	21.71800	120,040,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		216,980.00000	21.69800	119,840,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		217,080.00000	21.70800	119,940,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		110,530.00000	11.05300	211,900,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call		110,730.00000	11.07300	212,100,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		110,630.00000	11.06300	212,000,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		200,020.00000	20.00200	94,050,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		200,120.00000	20.01200	94,150,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		199,920.00000	19.99200	93,950,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											16,183,020.00	2	86
Total for GOVI											16,183,020.00	2	86
AL37	On	03/11/2022	Index Future			825.62600	825.62600	820.94000	820.94000		0.00	0	
AL37	On	02/02/2023	Index Future			840.88700	840.88700	836.00600	836.00600		0.00	0	
AL37	On	04/05/2023	Index Future			857.99800	857.99800	853.01400	853.01400		0.00	0	
AL37	On	03/08/2023	Index Future			875.89900	875.89900	870.58400	870.58400		0.00	0	
AL37	On	02/11/2023	Index Future			894.25000	894.25000	888.57000	888.57000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/11/2022	Index Future			933.93000	933.93000	923.75100	923.75100		0.00	0	
AL7T	On	02/02/2023	Index Future			951.19300	951.19300	940.70500	940.70500		0.00	0	
AL7T	On	04/05/2023	Index Future			970.54800	970.54800	959.84200	959.84200		0.00	0	
AL7T	On	03/08/2023	Index Future			990.79800	990.79800	979.61300	979.61300		0.00	0	
AL7T	On	02/11/2023	Index Future			1,011.55600	1,011.55600	999.85200	999.85200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/11/2022	Index Future			820.85600	820.85600	811.55000	811.55000		0.00	0	10
ALBI	On	02/02/2023	Index Future			836.02900	836.02900	826.44400	826.44400		0.00	0	
ALBI	On	04/05/2023	Index Future			853.04000	853.04000	843.25700	843.25700		0.00	0	
ALBI	On	03/08/2023	Index Future			870.83800	870.83800	860.62700	860.62700		0.00	0	
ALBI	On	02/11/2023	Index Future			889.08300	889.08300	878.40700	878.40700		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	12
Total For ALBI										0.00	0	12
IGOV On 03/11/2022 Index Future			312.11000	312.11000	310.56100	310.56100				0.00	0	
IGOV On 02/02/2023 Index Future			317.95600	317.95600	316.33800	316.33800				0.00	0	68
IGOV On 04/05/2023 Index Future			324.50200	324.50200	322.84900	322.84900				0.00	0	
IGOV On 03/08/2023 Index Future			331.34700	331.34700	329.57300	329.57300				0.00	0	
IGOV On 02/11/2023 Index Future			338.36100	338.36100	336.45400	336.45400				0.00	0	
Total IGOV Future										0.00	0	71
Total For IGOV										0.00	0	71
Total for Index										0.00	0	84
JIBAR F On 16/11/2022 Jibar Future			6.59000	93.41000	6.59500	93.40500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			7.26000	92.74000	7.32500	92.67500				0.00	0	6
JIBAR F On 18/01/2023 Jibar Future			7.33000	92.67000	7.41000	92.59000				0.00	0	
JIBAR F On 15/02/2023 Jibar Future			7.75000	92.25000	7.85000	92.15000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			7.81500	92.18500	7.92500	92.07500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			8.00500	91.99500	8.15000	91.85000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			8.16500	91.83500	8.34000	91.66000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.31000	91.69000	8.46500	91.53500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			8.33500	91.66500	8.52500	91.47500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.38000	91.62000	8.60000	91.40000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.31500	91.68500	8.51000	91.49000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.34500	91.65500	8.57500	91.42500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										4,650,703,277.90	50,178	1,940,97
ABCPI3 On 07/12/2023 Spot Bond			4.09800	330.15609	4.09800	329.95816				0.00	0	300,000,00
Total ABCPI3 SPOT										0.00	0	300,000,00
Total For ABCPI3										0.00	0	300,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.80706				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.68145				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.44000	100.77662	10.44000	100.74860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.61000	86.07821	12.61000	86.04946				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.16637				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.74558				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.59474				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.42060				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.39109				0.00	700,000,000	350,000,000
Total ABFN22 SPOT										0.00	700,000,000	350,000,000
Total For ABFN22										0.00	700,000,000	350,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.53533				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.24800				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.70673				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.49688				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.88782				0.00	600,000,000	300,000,000
Total ABFN29 SPOT										0.00	600,000,000	300,000,000
Total For ABFN29										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.98464				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.74115				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.96016				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	102.07733				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.14907				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.71935				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.87504				0.00	0	10,000,000,00
Total ABFN40 SPOT										0.00	0	10,000,000,00
Total For ABFN40										0.00	0	10,000,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.79543				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.40067				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.27655				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.28005				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.67885				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.18390				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.13988				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.50216				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.40432				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.47200				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.45056				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.35756				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.39335				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.42324				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.75657				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.54602				0.00	500,000,000	4,070,000,000
Total ABGN02 SPOT										0.00	500,000,000	4,070,000,000
Total For ABGN02										0.00	500,000,000	4,070,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.66738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.65742				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.94056				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.14828				0.00	800,000,000	400,000,000
Total ABJ03 SPOT										0.00	800,000,000	400,000,000
Total For ABJ03										0.00	800,000,000	400,000,000
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.67688				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.70685				0.00	800,000,000	400,000,000
Total ABJ05 SPOT										0.00	800,000,000	400,000,000
Total For ABJ05										0.00	800,000,000	400,000,000
ABKI04 On 13/03/2024 Spot Bond			7.85000	7.85000	7.85000	155.92278				0.00	0	330,000,000
Total ABKI04 SPOT										0.00	0	330,000,000
Total For ABKI04										0.00	0	330,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	52.11313	100.00000	51.97112				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.58000	3.58000	3.58000	163.91916				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	213.52296				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	230.89499				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.84000	8.84000	8.84000	100.84640				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.35500	9.35500	9.35500	107.51159				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.37000	104.58685	7.37000	104.56580				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.60000	106.84623	9.60000	106.81901				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.76500	108.30217	9.76500	108.27411				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.81000	102.60956	7.81000	102.58786				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.93000	97.56303	9.93000	97.53691				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.73063	100.00000	13.69991				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.80000	331.19004	3.80000	330.99412				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.23000	12.23000	12.23000	101.25179				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.79625				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.77624				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.79168				0.00	0	
Total ACL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.79168				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	203.82237				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	207.29900				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.74254				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.19154				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.28188				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.49234				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.24990				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.47063				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.01416				0.00	0	500,000,00
Total AGL03 SPOT										0.00	0	500,000,00
Total For AGL03										0.00	0	500,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.82187				0.00	1,000,000,000	2,000,000,00
Total AGLG01 SPOT										0.00	1,000,000,000	2,000,000,00
Total For AGLG01										0.00	1,000,000,000	2,000,000,00
AGRIA On 28/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.09574				0.00	0	26,000,00
Total AGT01 SPOT										0.00	0	26,000,00
Total For AGT01										0.00	0	26,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.52686				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.58224				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.69043				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.19775				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.20240				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.65500	96.21764	9.65500	96.19300				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.20962				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.23364				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.26358				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.18508				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.30526				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.36500	102.17764	9.36500	102.15223				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.43793				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.35925				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.43122				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.24175				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.80359				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.24417				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.35914				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.43108				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.93417				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.40972				0.00	0	
Total AHF7A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.48333				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.39511				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.36813				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.46704				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.43287				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.49306				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.98799				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.23000	101.61203	8.23000	101.58964				0.00	0	12,708,000,00
Total AIR02 SPOT										0.00	0	12,708,000,00
Total For AIR02										0.00	0	12,708,000,00
AIR04: On 29/05/2024 Spot Bond			10.08000	102.61443	10.08000	102.58701				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.48000	87.88603	13.48000	87.85489				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.48000	191.09387	6.48000	190.96721				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	100.73540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01714				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.84332				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.95047				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.53668				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.69000	246.21045	5.69000	246.05239				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.30000	212.58335	6.30000	212.44346				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.17000	204.65954	5.17000	204.53083				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.70000	110.97717	5.70000	110.90599				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.85908				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.84184				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.69463				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27(On 15/08/2023 Spot Bond					0.00000	101.51130				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.38084				0.00	249,600,000	62,400,000
Total ASN279 SPOT										0.00	249,600,000	62,400,000
Total For ASN279										0.00	249,600,000	62,400,000
ASN28(On 21/08/2023 Spot Bond					0.00000	101.35565				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.89497				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.72861				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.73652				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.42564				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.35500	5.35500	5.35500	109.96464				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.80500	5.80500	5.80500	100.84078				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.83849				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.93501				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.65292				0.00	0	
Total ASN333 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.25667				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.81000	109.53945	5.81000	109.46887				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.74649				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.31328				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.87243				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.72142				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.72142				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.17611				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.00138				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86451				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.30959				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.78068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.81555				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.81555				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.92554				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.04311				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.26920				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.73103				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.71135				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.81154				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.00854				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.80348				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.64915				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.66511				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.84520				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.08536				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.75334				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.21790				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.21925				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.82500	9.82500	9.82500	102.06016				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.69500	11.69500	11.69500	100.40744				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.92008				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.91072				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.36681				0.00	0	
Total ASN479 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.95544				0.00	0	500,000,00
Total ASN480 SPOT										0.00	0	500,000,00
Total For ASN480										0.00	0	500,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	111.05982				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.48000	11.48000	11.48000	99.93823				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.31838				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.75246				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.75246				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.72469				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.05000	96.47047	11.05000	96.44212				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.23000	96.07125	10.23000	96.04507				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.78000	94.99825	10.78000	94.97101				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.78000	94.99825	10.78000	94.97101				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.35500	101.77009	9.35500	101.74481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.30500	102.23795	11.30500	102.20740				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.25500	102.22598	11.25500	102.19557				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.75500	102.21229	10.75500	102.18320				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.75500	102.21229	10.75500	102.18320				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.60049				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.91254				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	98.78847				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			11.39000	101.96823	11.39000	101.93754				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.48000	100.58344	11.48000	101.31218				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.34000	101.61249	11.34000	101.58203				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.20466				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.01878				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.05518				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.75886				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.69139				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.85352				0.00	0	250,000,00
Total ASN580 SPOT										0.00	0	250,000,00
Total For ASN580										0.00	0	250,000,00
ASN58: On 14/11/2022 Spot Bond					0.00000	101.76350				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.44823				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.65000	102.04694	9.65000	102.02063				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.37749				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.23269				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.01070				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.01612				0.00	0	
Total ASN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.41583				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.98778				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.89898				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.76942				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	92.37497				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.74262				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.50868				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.97079				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.71045				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.41946				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.57654				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.80161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.86730				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	101.17820				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.79258				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.97971				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.38907				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.71788				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.23330				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.52228				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.63095				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.67993				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.83630				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.86630				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.42348				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	92.82266				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.71498				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.91334				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.90329				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.24101				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.90297				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.76627				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.77128				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.15688				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.68679				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.62584				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.61612				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.72514				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.07655				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.58143				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.92477				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.10756				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.90576				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.31195				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.72318				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.74124				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.75125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.51450				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.90923				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.91488				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.87113				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.48384	10.48384	10.48384	103.69712				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.07670				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.81500	10.81500	10.81500	101.69844				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.90008				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.90980				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.90972				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.04341				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.66461				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.55049				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.56748				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.37069				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.84437				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	85.56162				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.38721				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.44955				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.44863				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.34187				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.30525				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.30525				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.90017				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.79874				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.13564				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.13484				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.13484				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.01822				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	94.08568				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	98.14974				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	98.13774				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/01/2023 Spot Bond					0.00000	98.10173				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.90232				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.90285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.74134				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.76152				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.31203				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.20050				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.91076				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	95.89347				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	100.65199				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.95753				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.95753				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.82063				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.84243				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.84243				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.70495				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.69879				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.87146				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.86146				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	99.88894				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.00637				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.21633				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.71191				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.89089				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.93000	104.99771	11.93000	102.36974				0.00	0	
Total ASN889 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.85146				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.91524				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.73123				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.17619				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.03595				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.97027				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.94793				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.87478				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.88992				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.90123				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.91514				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.77901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.71503				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.60375				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 06/02/2023 Spot Bond					0.00000	100.42966				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.89268				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.42907				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	99.90581				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.27446				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.21499				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.18365				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.64496				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
BAW22 On 07/12/2022 Spot Bond					0.00000	101.14782				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.64124				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.94000	98.62718	7.94000	98.60608				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.32281				0.00	400,000,000	200,000,000
Total BAW34 SPOT										0.00	400,000,000	200,000,000
Total For BAW34										0.00	400,000,000	200,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	102.04349				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.32826				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.63526				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.25261				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.28490				0.00	1,000,000,000	1,400,000,000
Total BAWGL2 SPOT										0.00	1,000,000,000	1,400,000,000
Total For BAWGL2										0.00	1,000,000,000	1,400,000,000
BAYA72 On 31/03/2026 Spot Bond			12.68000	12.68000	12.68000	99.52459				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.02420				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.89384				0.00	0	
Total BAYA78 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.18154				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.02211				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.01462				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.84943				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.84293				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.97920				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.33055				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.89624				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.96670				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.79615				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.81375				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.79564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.68316				0.00	0	200,000,00
Total BAYA94 SPOT										0.00	0	200,000,00
Total For BAYA94										0.00	0	200,000,00
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.78855				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.93934				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.85058				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.84967				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.82465				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.93995				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.14743				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.95838				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.35904				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.94033				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.93336				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.93995				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.94033				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.78500	9.78500	9.78500	93.26574				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.73240				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.19351				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.00330				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.01770				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.77920				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.88339				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.90532				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.86475				0.00	0	
Total BDX40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.91776				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.61097				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.85111				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.27000	105.63231	8.27000	105.60905				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.22287				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.97986				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.34384				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.65997				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.67591				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.90348				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.37862				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.12800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	86.76900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	58.59700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	41.26100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2:On 10/11/2022 Spot Bond					0.00000	101.37405				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.59928				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	101.29565				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.30965				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	101.23848				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.57073				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2:On 12/10/2023 Spot Bond					0.00000	100.46924				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF29 On 03/11/2022 Spot Bond					0.00000	99.85642				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	99.85265				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF32 On 24/08/2024 Spot Bond					0.00000	101.40150				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF33 On 03/11/2022 Spot Bond					0.00000	99.86488				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.65737				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ25 On 11/02/2025 Spot Bond					0.00000	102.01676				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.77752				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.44014				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.28000	106.37041	9.28000	106.34405				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.58000	107.34715	9.58000	107.31971			72,808,000,000,000.00	7,600,000,000	2,400,000,000	
Total CCT02 SPOT									'2,808,000,000,000.00	7,600,000,000	2,400,000,000	
Total For CCT02									'2,808,000,000,000.00	7,600,000,000	2,400,000,000	
CCT03 On 15/03/2025 Spot Bond			10.13000	103.43268	10.13000	103.40445			0.00	0		
Total CCT03 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.17000	11.17000	11.17000	99.19021				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.79858				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.51391				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.60180				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03501				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03883				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.79747				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	103.10566	4.77000	101.44800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.27700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.73871				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.28500	102.70794	9.28500	102.68218				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	106.84102	8.70700	104.47100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.69738				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	103.63129				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.77000	99.55403	11.77000	99.52257				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	110.96849	6.50000	102.58200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	102.03900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 14/11/2022 Spot Bond					0.00000	101.56293				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.55297				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			6.28000	154.74856	6.28000	154.64694				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.39000	147.95623	8.39000	147.85088				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	101.62544				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			8.93000	103.38516	8.93000	103.36021				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.48027				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.40209				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.03470				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.86864				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.81692				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.85506				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			10.44000	98.13128	10.44000	99.91427				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.38569				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.88821				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.18030				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.87813				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.24194				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.14245				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.11652				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.40146				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.88821				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.78672				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.21707				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			11.01000	101.31725	11.01000	101.28774				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.78486				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.04361				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.26409				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.48800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.40519				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.48000	100.40514	10.48000	100.37728				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.53000	99.82881	10.53000	99.80051				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.62000	103.48667	10.62000	103.45757				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.67000	10.67000	10.67000	305.42073				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.59289				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.57186				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.34024				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.28415				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	139.04500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.65072				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.98000	102.57584	10.98000	102.55346				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.48000	103.84084	10.48000	103.81201				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	101.93703				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.38920				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.59847				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.06374				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	101.57714				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.71000	102.72046	10.71000	102.69134				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	101.63410				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	101.58345				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.83254				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.84667				0.00	0	500,000,00
Total CLN577 SPOT										0.00	0	500,000,00
Total For CLN577										0.00	0	500,000,00
CLN57: On 18/04/2026 Spot Bond					0.00000	100.21079				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.58625				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.62981				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.92760				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.21284				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.41000				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.16095				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.39239				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.75061				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	102.77244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.61247				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.70000	154.20762	4.70000	123.80530				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.64794				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.80609				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.32282				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.95000	9.95000	9.95000	102.41903				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.56359				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.83935				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.75061				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.75061				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.45500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			9.53500	9.53500	9.53500	100.68494				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.62723				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.74432				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.93785				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.23998				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.34796				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			10.11000	99.57033	10.11000	99.54350				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.01468				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.06659				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.99964				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.35566				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	92.71200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.32336				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.88009				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.16788				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.97889				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.97959				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.04415				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.58000	102.60361	7.58000	102.58269				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.58433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.39708				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.50000	58.60252	13.50000	77.46600				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.28767				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			11.18000	97.81909	11.18000	97.79017				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.57869				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.30083				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.47300				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.63122				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.05425				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.30510				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.57305				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/02/2023 Spot Bond					0.00000	101.70643				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.68584				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.22071				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.31049				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.73922				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.08046				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.74025				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.69332				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.16018				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.57305				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.32840				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.57305				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.49500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.86168				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.75142				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.21311				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.59600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	113.16500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	139.17300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.34373				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.62865				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.82113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.62331				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.04933				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.24615				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.70463				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.24398	158.22539	5.24398	128.50462				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.24398	158.22539	5.24398	128.50545				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.73282				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.80798				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.72313				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.22032				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.62684				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.93848				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.69794				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.71356				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.78423				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.82054				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.82030				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.11047				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.73097				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.73796				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.85968				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.05014				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.54361				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.97385				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.05963				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.46166				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.43457				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.91893				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.61034				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.84555				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.50378				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.72395				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.02254				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.26458				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.78430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.41621				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.72784				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.72784				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.72784				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.06493				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.79650				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.06572				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.38696				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.01880				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.09461				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.68010				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.68010				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.68010				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.68985				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.68985				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.68985				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.58400				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.61804				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.25399				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.73771				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.80873				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.38551				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.11260				0.00	0	
Total CLN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.36878				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	104.16200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.09953				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.55424				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.74617				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.78410				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.96300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.14613				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.36212				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.73790				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.90115				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.85762				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.53448				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75(On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75(On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.75280				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond					0.00000	100.17413				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75(On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75(On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75(On 20/06/2026 Spot Bond					0.00000	100.77882				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond					0.00000	100.74841				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	100.05198				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.60150				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.09317				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.80594				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.75280				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.85168				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	105.42839				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	95.45907				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.47065				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.92806				0.00	0	
Total CLN772 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.31012				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	99.89844				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.73000	7.73000	7.73000	118.00651				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.23455				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.45134				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	99.91143				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.91089				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.96457				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.90057				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.90817				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.90697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.70495				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.65974				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.70495				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.57760				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.41027				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.67100				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.90046				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.70501				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	99.90087				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	99.89987				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.89987				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.31969				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.35145				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	99.91056				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.18425				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	99.89948				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.32759				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	99.90708				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.68413				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.78500	93.29023	9.78500	93.26574				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.68887				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.15141				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.90095				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.89948				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.91146				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	99.90095				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.70501				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	99.90095				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.90095				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.90062				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	99.90095				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.26202				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.90071				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.42762				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.04383				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.90062				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.20000	10.20000	10.20000	97.09942				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	101.31187				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.31203				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.31204				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.31194				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.70502				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.73433				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.66691				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.39600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.85400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.39600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.97910				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.83828				0.00	0	
Total CLN845 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.83771				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.70501				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.70502				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.70465				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	99.89398				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.88545				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.74134				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.78341				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.84645				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.86646				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.90212				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.38153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.05940				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	99.90095				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.79142				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.73132				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.96142				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	102.86393				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.97700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.65100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	99.88938				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.92528				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	99.91378				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87(On 31/07/2027 Spot Bond					0.00000	99.91255				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	99.91310				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87(On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.43556				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	101.31187				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	100.75637				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	99.87629				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	99.87629				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 24/04/2023 Spot Bond					0.00000	100.06078				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	99.91385				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.56359				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.56036				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.08300				0.00	0	1,600,000.00
Total CLN881 SPOT										0.00	0	1,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN881										0.00	0	1,600,000,00
CLN88: On 31/01/2030 Spot Bond					0.00000	99.91417				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.84373				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.63148				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.63148				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.45193				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.60152				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88: On 15/09/2027 Spot Bond			5.85000	5.85000	5.85000	120.54308				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	100.74411				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89: On 20/12/2027 Spot Bond					0.00000	100.68018				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89: On 31/07/2025 Spot Bond					0.00000	99.90095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total CLN893 SPOT									0.00	0	
Total For CLN893									0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.58961			0.00	0	
Total CLN894 SPOT									0.00	0	
Total For CLN894									0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.61182			0.00	0	
Total CLN895 SPOT									0.00	0	
Total For CLN895									0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.55392			0.00	0	
Total CLN896 SPOT									0.00	0	
Total For CLN896									0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.47143			0.00	0	
Total CLN897 SPOT									0.00	0	
Total For CLN897									0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN898 SPOT									0.00	0	
Total For CLN898									0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	64.90008			0.00	0	
Total CLN899 SPOT									0.00	0	
Total For CLN899									0.00	0	
CLN899 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,500,000.00
Total CLN900 SPOT									0.00	0	5,500,000.00
Total For CLN900									0.00	0	5,500,000.00
CLN900 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	6,500,000.00
Total CLN901 SPOT									0.00	0	6,500,000.00
Total For CLN901									0.00	0	6,500,000.00
CLN901 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		050,000,000,000,000.00	20,500,000,000	20,500,000.00	
Total CLN902 SPOT								50,000,000,000,000.00	20,500,000,000	20,500,000.00	
Total For CLN902								50,000,000,000,000.00	20,500,000,000	20,500,000.00	
COJ05 On 05/06/2023 Spot Bond			9.90000	106.13054	9.90000	106.10252			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.75000	103.11592	11.75000	103.08375		5,170,000,000,000.00	440,000,000	220,000.00	
Total COJ08 SPOT								5,170,000,000,000.00	440,000,000	220,000.00	
Total For COJ08								5,170,000,000,000.00	440,000,000	220,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			10.99000	102.72825	10.99000	102.69823				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.36500	100.50637	9.36500	100.48158				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.54000	88.12186	13.54000	88.09015				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.13000	93.09074	12.13000	93.06079				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.04841				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.28899				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.40911				0.00	500,000,000	250,000,000
Total DSY02 SPOT										0.00	500,000,000	250,000,000
Total For DSY02										0.00	500,000,000	250,000,000
DSY03 On 21/11/2024 Spot Bond			10.88000	10.88000	10.88000	103.74354				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.20969				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.57103				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.78444				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.32310				0.00	0	
Total DSY07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.68003			0.00	0	300,000,00
Total DTF001 SPOT									0.00	0	300,000,00
Total For DTF001									0.00	0	300,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	100.60919			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.71687			0.00	0	
Total DTF003 SPOT									0.00	0	
Total For DTF003									0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.73543			0.00	0	
Total DTF004 SPOT									0.00	0	
Total For DTF004									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.88000	102.30542	7.88000	102.28390			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	78.69610	100.00000	78.53483			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	78.69610	100.00000	78.53483			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.45000	102.13181	9.45000	102.10620		9,450,000,000,000.00	1,000,000,000	500,000,00	
Total DV24 SPOT								9,450,000,000,000.00	1,000,000,000	500,000,00	
Total For DV24								9,450,000,000,000.00	1,000,000,000	500,000,00	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84242	9.69000	101.81625		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84242	9.69000	101.81625		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV27 On 02/02/2027 Spot Bond			11.08000	96.65553	11.08000	96.62721		0.00	0		
Total DV27 SPOT								0.00	0		
Total For DV27								0.00	0		
DV29 On 18/02/2029 Spot Bond			12.40000	92.04931	12.40000	92.01923		0.00	0		
Total DV29 SPOT								0.00	0		
Total For DV29								0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91922	10.10000	101.89194		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91922	10.10000	101.89194		0.00	0		
Total DV29/R213 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.10331				0.00	0	10,000,000,00
Total DVF24 SPOT										0.00	0	10,000,000,00
Total For DVF24										0.00	0	10,000,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	99.72294				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.28475				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.30713				0.00	25,000,000,000	17,500,000,00
Total DVF27 SPOT										0.00	25,000,000,000	17,500,000,00
Total For DVF27										0.00	25,000,000,000	17,500,000,00
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.86060				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.94247				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.40261				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.91972				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.31273				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.91644				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.33943				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.70732				0.00	73,950,000,000	35,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB31 SPOT										0.00	73,950,000,000	35,100,000,000
Total For DVFB31										0.00	73,950,000,000	35,100,000,000
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.56378				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.92902				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.84000	102.60108	8.84000	102.57657				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.95000	112.76074	5.95000	112.68737				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.70000	98.96923	5.70000	98.90576				0.00	0	9,000,000,000
Total EL037 SPOT										0.00	0	9,000,000,000
Total For EL037										0.00	0	9,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	148.13324	2.25000	148.05184				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.56000	155.05537	4.56000	154.96059				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.52500	142.14875	4.52500	142.06200				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.53000	136.92746	4.53000	136.84388				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.77000	116.16392	5.77000	116.08908				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.67000	101.60774	5.67000	101.54266				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	148.13324	2.25000	148.05184				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	168.36895				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.63513				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	155.03333				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	128.71728				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.82875				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.50402				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.74007				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.34420				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.11115				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.60851				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.41803				0.00	0	
Total ELN016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.39247				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	103.21756				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.77397				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	101.42512				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.19000	98.26117	11.19000	98.23211				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.30000	13.30000	13.30000	95.14062				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.35000	13.35000	13.35000	93.37253				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.28000	11.28000	11.28000	102.19087				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.28000	11.28000	11.28000	101.52872				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.27000	13.27000	13.27000	96.65581				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.55000	12.55000	12.55000	98.50655				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.77000	15.77000	15.77000	92.10662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF016 On 04/06/2023 Spot Bond					0.00000	101.39512				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.94526				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.84282				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.58974				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.12780				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.21727				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.99268				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.82268				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.85333				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.50193				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.77024				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00: On 03/06/2024 Spot Bond					0.00000	101.46002				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.48680				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.87335				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	99.91342				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.66786				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.38213				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	101.42382				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.65314				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.45344				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.51172				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.48247				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.54076				0.00	0	
Total ERS3C9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.48277				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.41472				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.47299				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.53000	103.10687	7.53000	103.08599				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.50067	10.00000	102.47326				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.20000	93.89041	10.20000	93.86475		157,344,133,080,000.00		15,425,895,400	7,700,381,20	
Total ES26 SPOT								157,344,133,080,000.00		15,425,895,400	7,700,381,20	
Total For ES26								157,344,133,080,000.00		15,425,895,400	7,700,381,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.55151	7.85000	100.53024				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.61500	71.03507	12.80000	70.17335		21,285,425,742,000.00		1,687,310,800	1,630,000,00	
Total ES33 SPOT								21,285,425,742,000.00		1,687,310,800	1,630,000,00	
Total For ES33								21,285,425,742,000.00		1,687,310,800	1,630,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.87842	7.50000	100.85790				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.82000	69.36096	12.99500	68.42682		376,413,148,000.00		29,361,400	24,865,70	
Total ES42 SPOT								376,413,148,000.00		29,361,400	24,865,70	
Total For ES42								376,413,148,000.00		29,361,400	24,865,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.06863	8.50000	100.04575				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.26000	12.26000	12.26000	99.81948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.75500	14.75500	14.75500	94.84284				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.04369				0.00	1,000,000,000	1,000,000,000
Total EXX05 SPOT										0.00	1,000,000,000	1,000,000,000
Total For EXX05										0.00	1,000,000,000	1,000,000,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.59223				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.30519				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.50123				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.91343				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.13045				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.07965				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.74436				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.32065				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.39271				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.41074				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.53507				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.48116				0.00	1,874,000,000	5,133,500,000
Total FRB24 SPOT										0.00	1,874,000,000	5,133,500,000
Total For FRB24										0.00	1,874,000,000	5,133,500,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.59226				0.00	0	3,800,000,000
Total FRB25 SPOT										0.00	0	3,800,000,000
Total For FRB25										0.00	0	3,800,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.02269				0.00	4,000,000,000	2,000,000,000
Total FRB26 SPOT										0.00	4,000,000,000	2,000,000,000
Total For FRB26										0.00	4,000,000,000	2,000,000,000
FRB27 On 03/06/2026 Spot Bond			9.86000	105.05294	9.86000	105.02531				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.37233				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.80852				0.00	16,000,000,000	8,500,000,000
Total FRB29 SPOT										0.00	16,000,000,000	8,500,000,000
Total For FRB29										0.00	16,000,000,000	8,500,000,000
FRB30 On 19/04/2026 Spot Bond			9.78000	95.50498	9.78000	95.47993				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.02924				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.68220				0.00	0	450,000,000
Total FRB32 SPOT										0.00	0	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB32									0.00	0	450,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.69387			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.82000	331.12050	3.82000	330.92446		11,731,220,000,000.00	3,071,000,000	3,447,285,60	
Total FRBI23 SPOT								11,731,220,000,000.00	3,071,000,000	3,447,285,60	
Total For FRBI23								11,731,220,000,000.00	3,071,000,000	3,447,285,60	
FRBI25 On 31/01/2025 Spot Bond			3.60500	3.60500	3.60500	163.83019		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			4.22000	214.50172	4.22000	214.37228		0.00	0	0	
Total FRBI28 SPOT								0.00	0	0	
Total For FRBI28								0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			5.30000	5.30000	5.30000	110.32024		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	224.63399		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.82000	92.39553	5.82000	92.33580		0.00	0	0	
Total FRBI46 SPOT								0.00	0	0	
Total For FRBI46								0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.75000	94.07137	5.75000	94.01091		0.00	0	0	
Total FRBI50 SPOT								0.00	0	0	
Total For FRBI50								0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			9.14000	9.14000	9.14000	83.85674		0.00	0	0	
Total FRBZ02 SPOT								0.00	0	0	
Total For FRBZ02								0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			9.19000	9.19000	9.19000	82.91644		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC169 On 31/01/2025 Spot Bond			4.88000	4.88000	4.88000	159.37104		0.00	0	0	
Total FRC169 SPOT								0.00	0	0	
Total For FRC169								0.00	0	0	
FRC170 On 06/08/2023 Spot Bond					0.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.54153				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.63545				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.01260				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			10.01400	10.01400	10.01400	102.13010				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.31418				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.80168				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			5.55000	5.55000	5.55000	121.99173				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.99750				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.72026				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			5.38000	5.38000	5.38000	119.81069				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2022 Spot Bond					0.00000	100.71848				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.52314				0.00	0	200,000,00
Total FRC296 SPOT										0.00	0	200,000,00
Total For FRC296										0.00	0	200,000,00
FRC29(On 14/05/2024 Spot Bond					0.00000	101.54307				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.16985				0.00	0	300,000,00
Total FRC299 SPOT										0.00	0	300,000,00
Total For FRC299										0.00	0	300,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	100.68577				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.25261				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.34319				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.36750				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.17982				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.21986				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.70638				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.78951				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.85167				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	96.90693				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.87545				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	99.90955				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.78150				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.85138				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.96222				0.00	0	400,000,00
Total FRC323 SPOT										0.00	0	400,000,00
Total For FRC323										0.00	0	400,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	100.79629				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.53768				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.95392				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.14493				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.58326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.54202				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	100.88886				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.19449				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.55682				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.97955				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.71826				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.90320				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.27678				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.14105				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	99.94151				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	99.99161				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	101.23476				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.32359				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.09253				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.98374				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.96423				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.96214				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.73456				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.01306				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.90812				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.61961				0.00	0	800,000,00
Total FRC362 SPOT										0.00	0	800,000,00
Total For FRC362										0.00	0	800,000,00
FRC36 On 01/08/2026 Spot Bond					0.00000	101.79665				0.00	0	
Total FRC363 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.84374				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.18963				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	89.55338				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.30601				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.28018				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.44216				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.04811				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.04795				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.93243				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.20416				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	86.52426				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	86.36227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.72827				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.92280				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.80637				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.40137				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.40137				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.37801				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.37801				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.31137				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	99.90097				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.04941				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	99.97744				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 25/04/2023 Spot Bond					0.00000	100.64709				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.78026				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.78903				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	99.90094				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.13823				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			15.05000	15.05000	15.05000	97.87574				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.14595				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.15527				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.21181				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.64500	11.64500	11.64500	99.07669				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.07114				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.08045				0.00	0	
Total FRC403 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			13.75000	13.75000	13.75000	103.47830				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.64000	11.64000	11.64000	101.21345				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.58566				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.36276				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.00559				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.94000	11.94000	11.94000	99.12972				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	99.90097				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	99.89354				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.45073				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	99.88937				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.41482				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.38985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	94.26468				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	99.89355				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.44462				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	99.89020				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	99.90097				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.88545				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.90157				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.90157				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.34341				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	99.90086				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.70666				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC427 On 30/09/2026 Spot Bond					0.00000	100.74298				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.81963				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	99.90105				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	99.89382				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.45263				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC432 On 31/10/2026 Spot Bond					0.00000	99.90090				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.42884				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC434 On 31/08/2027 Spot Bond					0.00000	101.51300				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC435 On 20/11/2026 Spot Bond					0.00000	101.17897				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC436 On 21/06/2027 Spot Bond					0.00000	100.81087				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC437 On 31/01/2030 Spot Bond			10.53000	10.53000	10.53000	99.71523				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.53732				0.00	0	
Total FRC438 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.54495				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	99.89280				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000,00
Total FRC441 SPOT										0.00	0	5,500,000,00
Total For FRC441										0.00	0	5,500,000,00
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,500,000,00
Total FRC442 SPOT										0.00	0	5,500,000,00
Total For FRC442										0.00	0	5,500,000,00
FRC44: On 20/12/2027 Spot Bond					0.00000	100.17740				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.09664				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.30000	105.57034	5.30000	105.50349				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.55000	112.97438	5.55000	112.90238				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	99.98130				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.48009				0.00	0	12,086,573,50
Total FRJ23 SPOT										0.00	0	12,086,573,50
Total For FRJ23										0.00	0	12,086,573,50
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.89447				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.86278				0.00	0	1,350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ25 SPOT										0.00	0	1,350,000,00
Total For FRJ25										0.00	0	1,350,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.06317				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.20930				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.56643				0.00	200,000,000	900,000,00
Total FRJ27S SPOT										0.00	200,000,000	900,000,00
Total For FRJ27S										0.00	200,000,000	900,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.22070				0.00	1,090,000,000	690,000,00
Total FRJ28 SPOT										0.00	1,090,000,000	690,000,00
Total For FRJ28										0.00	1,090,000,000	690,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.14201				0.00	1,130,000,000	1,130,000,00
Total FRJ29 SPOT										0.00	1,130,000,000	1,130,000,00
Total For FRJ29										0.00	1,130,000,000	1,130,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.10519				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.65748				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.10800	5.10800	5.10800	98.54517				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.52000	5.52000	5.52000	113.30680				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.74216				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.66000	111.50559	5.66000	111.43419				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 07/12/2033 Spot Bond			5.67000	224.48499	5.67000	224.34100				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.80000	109.66921	5.80000	109.59859				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.67000	5.67000	5.67000	224.34100				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.78000	159.81391	4.78000	159.71530				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	113.85186	3.70500	113.78487				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.60000	112.30388	5.60000	112.23215				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.79000	222.15688	5.79000	222.01367				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.84000	221.19546	5.84000	221.05259				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.96000	162.67008	3.96000	162.57324				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.87000	220.62104	5.87000	220.47834				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.80000	109.66921	5.80000	109.59859				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.66000	209.87744	4.66000	209.74831				0.00	0	
Total FRS126 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			6.55000	100.42999	6.55000	100.36332				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.87000	207.71066	4.87000	207.58169				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.93000	207.09629	4.93000	206.96737				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.38000	211.12754	6.38000	210.98814				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.50000	101.01587	6.50000	100.94895				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	109.59859				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.78000	109.92932	5.78000	109.85858				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.74000	209.04896	4.74000	208.91989				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.15000	215.34612	6.15000	215.20525				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.87000	207.71066	4.87000	207.58169				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.87000	207.71066	4.87000	207.58169				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.27100	213.95979	4.27100	213.83041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.73000	159.98627	4.73000	159.88776				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.22000	204.15602	5.22000	204.02735				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.26000	203.75422	5.26000	203.62560				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.70000	160.08981	4.70000	159.99135				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.73500	209.10063	4.73500	208.97156				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.27000	5.27000	5.27000	203.52529				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.23882				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.84321				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.73597				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	157.03384				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	131.87803				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	185.69815				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	299.65785				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.57048				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.74070				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.58232				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.25111				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.29996				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.38484				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.65116				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.71826				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.57460				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	113.99450				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	101.57472				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.41778				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.29218				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	68.84117				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.41514				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	103.70085				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.26019				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	94.71722				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 02/03/2024 Spot Bond					0.00000	101.01722				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	112.19176				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.97383				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.37788				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.69784				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	114.00337				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.70155				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.69857				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.82496				0.00	0	
Total FRS278 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.94012				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.69296				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.72844				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.14500	11.14500	11.14500	92.73541				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.14500	11.14500	11.14500	92.73541				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.04293				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.13029				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.45900	12.45900	12.45900	87.91291				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.70252				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	91.06095				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	95.91966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	105.50006				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	103.42953				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.49601				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.49546				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 30/04/2026 Spot Bond					0.00000	99.90097				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	99.31236				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.28000	10.28000	10.28000	101.29242				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.79148				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	102.01157				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	332.35728				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.79000	334.73058	2.79000	334.54169				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.15000	3.15000	3.15000	333.27073				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.72050				0.00	0	
Total FRS62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.50000	102.95744	5.50000	102.89194			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.16000	63.94486	5.16000	106.89420			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	162.96144			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.13000	4.13000	4.13000	161.97555			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.21000	4.21000	4.21000	329.57006			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.69000	7.69000	7.69000	101.23036			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.18500	107.04085	9.18500	107.01459			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.03000	104.17994	9.03000	104.15495			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.73500	99.93866	9.73500	99.91256		64,241,265,000.00	6,599,000	30,100,000	
Total FRX26 SPOT								64,241,265,000.00	6,599,000	30,100,000	
Total For FRX26								64,241,265,000.00	6,599,000	30,100,000	
FRX27 On 07/03/2027 Spot Bond			9.90000	102.41773	9.90000	102.39039			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.79000	103.97897	9.79000	103.95197			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.20500	95.22515	11.20500	95.19694			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.46500	91.36806	11.46500	91.34039				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.55500	94.94074	11.55500	94.91145				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.36000	67.40950	12.36000	67.38729				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.39471				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.24765				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.20260				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.23320				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.24220				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.14588				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.14869				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.74733				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL06 On 21/06/2024 Spot Bond					0.00000	101.09899				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.18380				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.51157				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.20202				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.25692				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.63394				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.90000	115.62719	4.90000	115.55538				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.26883				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.40900	101.89036	8.40900	101.86730				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.74155				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.29000	102.63274	8.29000	102.60985				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.03197				0.00	0	
Total GRT23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.01717				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.74066				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.39726				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.64335				0.00	0	100,000,00
Total GRT27 SPOT										0.00	0	100,000,00
Total For GRT27										0.00	0	100,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.84388				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.27480				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.10471				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.27710				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.58155				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.00342				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.70539				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.60168				0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	10,000,000.00
Total For GRT38										0.00	0	10,000,000.00
GRT39 On 30/04/2026 Spot Bond					0.00000	99.91624				0.00	0	6,500,000.00
Total GRT39 SPOT										0.00	0	6,500,000.00
Total For GRT39										0.00	0	6,500,000.00
GRT40 On 20/11/2022 Spot Bond					0.00000	101.23441				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.50186				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.69086				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.37555				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.56577				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.30836				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.80025				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.79646				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.22415				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.74216				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T19 On 31/03/2027 Spot Bond					0.00000	100.70502				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.48943				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.53917				0.00	0	
Total H12T21 SPOT										0.00	0	
Total For H12T21										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	99.91798				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.70934				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.11630				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.70077				0.00	600,000,000	300,000,000
Total HILB08 SPOT										0.00	600,000,000	300,000,000
Total For HILB08										0.00	600,000,000	300,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	100.68172				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.92706				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.85700				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.17704				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.60305				0.00	0	
Total HPF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.59581			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.62853			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.02000	330.42627	4.02000	330.22884		11,835,684,000,000.00	2,944,200,000	1,472,100,000	
Total HWAY23 SPOT								11,835,684,000,000.00	2,944,200,000	1,472,100,000	
Total For HWAY23								11,835,684,000,000.00	2,944,200,000	1,472,100,000	
HWAY2 On 07/12/2024 Spot Bond			4.20000	4.20000	4.20000	333.43552		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/08/2030 Spot Bond			11.55000	95.68311	11.55000	95.65393		0.00	0	0	
Total HWAY30 SPOT								0.00	0	0	
Total For HWAY30								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			5.45000	75.31570	5.45000	106.73520		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			12.63500	81.75470	12.63500	81.72749		108,829,609,021,000.00	8,613,344,600	4,311,301,300	
Total HWAY34 SPOT								108,829,609,021,000.00	8,613,344,600	4,311,301,300	
Total For HWAY34								108,829,609,021,000.00	8,613,344,600	4,311,301,300	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.26080	100.00000	11.23602		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			12.66000	80.89195	12.66000	80.86498		116,218,800,000,000.00	9,180,000,000	4,590,000,000	
Total HWAY35 SPOT								116,218,800,000,000.00	9,180,000,000	4,590,000,000	
Total For HWAY35								116,218,800,000,000.00	9,180,000,000	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.25716	100.00000	11.23238		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.11280		0.00	0	0	
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			3.21000	165.33811	3.28000	164.99153		980,943,158,648,000.00	617,116,248,800	609,294,672,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total I2025 SPOT										10,943,158,648,000.00	617,116,248,800	509,294,672,900
Total For I2025										10,943,158,648,000.00	617,116,248,800	509,294,672,900
I2029 On 31/03/2029 Spot Bond			4.28000	117.22626	4.43000	116.12093				135,546,541,072,000.00	265,314,612,400	236,854,772,400
Total I2029 SPOT										15,546,541,072,000.00	265,314,612,400	236,854,772,400
Total For I2029										15,546,541,072,000.00	265,314,612,400	236,854,772,400
I2033 On 28/02/2033 Spot Bond			4.72000	111.23168	4.80000	110.36231				688,567,332,464,000.00	357,747,316,200	460,312,134,700
Total I2033 SPOT										18,567,332,464,000.00	357,747,316,200	460,312,134,700
Total For I2033										18,567,332,464,000.00	357,747,316,200	460,312,134,700
I2038 On 31/01/2038 Spot Bond			4.82000	123.32984	4.90000	122.06565				477,654,496,224,000.00	99,098,443,200	536,165,055,400
Total I2038 SPOT										17,654,496,224,000.00	99,098,443,200	536,165,055,400
Total For I2038										17,654,496,224,000.00	99,098,443,200	536,165,055,400
I2046 On 31/03/2046 Spot Bond			4.85000	107.49255	4.92000	106.23392				567,463,906,890,000.00	117,002,867,400	451,801,266,900
Total I2046 SPOT										17,463,906,890,000.00	117,002,867,400	451,801,266,900
Total For I2046										17,463,906,890,000.00	117,002,867,400	451,801,266,900
I2050 On 31/12/2050 Spot Bond			4.91000	108.43393	4.90000	108.55527				721,722,338,630,000.00	146,990,293,000	526,257,341,000
Total I2050 SPOT										11,722,338,630,000.00	146,990,293,000	526,257,341,000
Total For I2050										11,722,338,630,000.00	146,990,293,000	526,257,341,000
IBG01 On 07/02/2025 Spot Bond					0.00000	101.49559				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.53924				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.87000	330.94671	3.87000	330.75034				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.52619				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.52532				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.53044				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	100.30413				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.31192				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.47985				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.93440				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.86162				0.00	233,200,000	58,300,000
Total IBL138 SPOT										0.00	233,200,000	58,300,000
Total For IBL138										0.00	233,200,000	58,300,000
IBL141 On 20/02/2023 Spot Bond					0.00000	101.21071				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.71646				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.56350				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.09398				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.12827				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.24379				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.12010				0.00	0	
Total IBL157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.84262				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.50639				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.81400				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.29500				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.30171				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.51708				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.50575				0.00	1,371,132,000	1,371,132,000
Total IBL168 SPOT										0.00	1,371,132,000	1,371,132,000
Total For IBL168										0.00	1,371,132,000	1,371,132,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.28785				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.17230				0.00	1,650,000,000	1,650,000,000
Total IBL178 SPOT										0.00	1,650,000,000	1,650,000,000
Total For IBL178										0.00	1,650,000,000	1,650,000,000
IBL181 On 25/08/2024 Spot Bond					0.00000	101.14967				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.37101				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.78430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.80571				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.36837				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.83509				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.64927				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.60876				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.98585				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.01204				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.28582				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.02262				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.98354				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.85325				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	100.94444				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.92004				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.91315				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.33994				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			6.70500	6.70500	6.70500	100.99338				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			6.70500	6.70500	6.70500	101.00968				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			6.70500	6.70500	6.70500	101.02449				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			6.70500	6.70500	6.70500	100.99981				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.47130				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.74037				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.67589				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			10.28000	10.28000	10.28000	99.39834				0.00	0	
Total IBL218 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.45610				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.67440				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.84000	8.84000	8.84000	101.87916				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.67239				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.75120				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.17116				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.42670				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.54702				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.96404				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.84902				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.87874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.70349				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.74000	9.74000	9.74000	101.22164				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.63829				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.65728				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.99097				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.47090				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.67429				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.26581				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.21092				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.19170				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL242 On 27/01/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.84440				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.68000	10.68000	10.68000	96.32004				0.00	0	200,000,00
Total IBL244 SPOT										0.00	0	200,000,00
Total For IBL244										0.00	0	200,000,00
IBL245 On 17/08/2027 Spot Bond					0.00000	101.49229				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.70046				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.79000	101.41596	8.79000	100.73103				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.33435				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.95000	103.55334	8.95000	103.52871				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.32000	104.43108	7.32000	104.41026				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.22514				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.32000	102.65418	10.32000	102.62611				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.90000	102.07816	11.90000	101.92282				0.00	0	
Total IDCG08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.90000	103.93105	10.90000	103.90092				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.76930				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.99746				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.62931				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.60985				0.00	0	10,000,000,00
Total IDCG17 SPOT										0.00	0	10,000,000,00
Total For IDCG17										0.00	0	10,000,000,00
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.57706				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.71140				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.23486				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.54918				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.78864				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.63000	101.61061	9.63000	101.58451				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.97247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.26676				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.16137				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.00778				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.79236				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.21479				0.00	500,000,000	250,000,000
Total INLV09 SPOT										0.00	500,000,000	250,000,000
Total For INLV09										0.00	500,000,000	250,000,000
INLV10 On 06/03/2027 Spot Bond					0.00000	101.30615				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.71067				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.74369				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.68233				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.67251				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.22520				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	101.56762				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.58863				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.98261				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.57288				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.55205				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.85754				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.18715				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.33919				0.00	0	400,000,00
Total IPFG01 SPOT										0.00	0	400,000,00
Total For IPFG01										0.00	0	400,000,00
IV019 On 31/03/2028 Spot Bond			5.53000	201.06570	5.53000	200.93731				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.80362				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.43000	202.05669	5.43000	201.92820				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.47750				0.00	0	
Total IVC140 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.17522				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.22982				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.90585				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.15685				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.87539				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.02273				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.40959				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.46674				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.83000	102.51248	7.83000	102.49075				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.31151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.32990				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.02000	101.16073	8.02000	101.13912				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.12243				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.88000	100.83509	7.88000	100.81356				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.01648				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.82000	100.82558	7.82000	100.80421				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.32575				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.53000	6.53000	6.53000	102.44518				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.95892				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.66629				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC211 On 21/02/2023 Spot Bond			8.18000	8.18000	8.18000	100.75804				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.88000	8.88000	8.88000	100.05589				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.02096				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.97876				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.49000	7.49000	7.49000	100.08448				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.24000	98.41817	9.24000	98.39375				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.57000	99.00931	6.57000	100.20089				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.50221				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.22255				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.06084				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.36233				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.66355				0.00	0	
Total IVC225 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.08646				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.25000	10.25000	10.25000	98.66329				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.52314				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.22500	9.22500	9.22500	99.87875				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.28660				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.94373				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ114 On 29/11/2022 Spot Bond			6.90000	6.90000	6.90000	99.32405				0.00	0	
Total IVZ114 SPOT										0.00	0	
Total For IVZ114										0.00	0	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.81268				0.00	0	400,000,00
Total IVZ118 SPOT										0.00	0	400,000,00
Total For IVZ118										0.00	0	400,000,00
IVZ119 On 28/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.34744				0.00	0	
Total IVZ119 SPOT										0.00	0	
Total For IVZ119										0.00	0	
IVZ120 On 02/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.26814				0.00	0	
Total IVZ120 SPOT										0.00	0	
Total For IVZ120										0.00	0	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.68197				0.00	0	
Total IVZ121 SPOT										0.00	0	
Total For IVZ121										0.00	0	
IVZ122 On 01/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.28677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ122 SPOT										0.00	0	
Total For IVZ122										0.00	0	
IVZ124 On 08/12/2022 Spot Bond			6.90000	6.90000	6.90000	99.15649				0.00	0	
Total IVZ124 SPOT										0.00	0	
Total For IVZ124										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.85686				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.24567				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.41545				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.11353				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.18853				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.43812				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.97823				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.81300				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.81526				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP022 On 18/02/2025 Spot Bond					0.00000	101.31450				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.00158				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.33025				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.33968				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.63360				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.65012				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.38000	111.84322	10.38000	111.81247				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.54374				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.42555				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.38805				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.89960				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.51772				0.00	0	
Total LGL12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.74957				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.74762				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.23979				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.29619				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.32318				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.07246				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.16426				0.00	6,400,000,000	3,200,000,000
Total MAR02B SPOT										0.00	6,400,000,000	3,200,000,000
Total For MAR02B										0.00	6,400,000,000	3,200,000,000
MBF06i On 17/11/2023 Spot Bond					0.00000	101.31979				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.22503				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.68104				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.10791				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.56683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	99.88977				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.21365				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.88064				0.00	1,800,000,000	1,180,000,000
Total MBP045 SPOT										0.00	1,800,000,000	1,180,000,000
Total For MBP045										0.00	1,800,000,000	1,180,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	101.48408				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.93947				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.88592				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.64148				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.63000	9.63000	9.63000	106.30841				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.28002				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.57137				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
MML01 On 10/12/2026 Spot Bond					0.00000	101.76792				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.28000	100.27577	10.28000	100.24831				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.22337				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.53000	90.08028	10.53000	90.21430				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.40551				0.00	0	900,000,00
Total MML05 SPOT										0.00	0	900,000,00
Total For MML05										0.00	0	900,000,00
MML06 On 25/05/2029 Spot Bond			11.23000	98.65773	11.23000	98.62844				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.17964				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.65303				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.81607				0.00	0	1,000,000,00
Total MTN13 SPOT										0.00	0	1,000,000,00
Total For MTN13										0.00	0	1,000,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	102.29256				0.00	0	10,000,000,00
Total MTN15 SPOT										0.00	0	10,000,000,00
Total For MTN15										0.00	0	10,000,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.91948				0.00	380,000,000	380,000,00
Total MTN17 SPOT										0.00	380,000,000	380,000,00
Total For MTN17										0.00	380,000,000	380,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.35806				0.00	0	
Total MTN18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.52636				0.00	0	10,000,000,00
Total MTN19 SPOT										0.00	0	10,000,000,00
Total For MTN19										0.00	0	10,000,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	102.11022				0.00	0	519,000,00
Total MTN20 SPOT										0.00	0	519,000,00
Total For MTN20										0.00	0	519,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.67101				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.83231				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.22500	96.72278	10.22500	96.69657				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.64438				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.41936				0.00	500,000,000	500,000,00
Total MTN25 SPOT										0.00	500,000,000	500,000,00
Total For MTN25										0.00	500,000,000	500,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	102.14755				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.90004				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.23769				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.44420				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.15856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.78889				0.00	500,000,000	500,000,000
Total MTN31 SPOT										0.00	500,000,000	500,000,000
Total For MTN31										0.00	500,000,000	500,000,000
MTN32 On 13/09/2027 Spot Bond					0.00000	101.01645				0.00	0	200,000,000
Total MTN32 SPOT										0.00	0	200,000,000
Total For MTN32										0.00	0	200,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	100.85941				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.33900				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.41093				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.65695				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.39283				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.39297				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.66424				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.81162				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.93669				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
N7E25 On 20/06/2025 Spot Bond					0.00000	101.05156				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.47000	103.60109	8.47000	103.57718				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.83000	103.26489	8.83000	103.24065			4,489,172,000,000.00		508,400,000	254,200,000
Total NAM03 SPOT									4,489,172,000,000.00		508,400,000	254,200,000
Total For NAM03									4,489,172,000,000.00		508,400,000	254,200,000
NAM04 On 01/08/2026 Spot Bond			11.16000	100.52476	11.16000	100.49509			13,385,304,000,000.00		1,199,400,000	599,700,000
Total NAM04 SPOT									13,385,304,000,000.00		1,199,400,000	599,700,000
Total For NAM04									13,385,304,000,000.00		1,199,400,000	599,700,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.22769				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.91805				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.09412				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.91860				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.76396				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.39500	102.75177	8.39500	102.72844				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.33800	102.15512	9.33800	102.12979				0.00	0	
Total NBK16A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK16A										0.00	0	
NBK17, On 22/04/2026 Spot Bond			9.91000	100.27566	9.91000	100.24902				0.00	0	4,960,000,00
Total NBK17A SPOT										0.00	0	4,960,000,00
Total For NBK17A										0.00	0	4,960,000,00
NBK20, On 01/06/2026 Spot Bond			9.83000	105.77103	9.83000	105.74330				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21, On 21/07/2027 Spot Bond			10.10500	104.76364	10.10500	104.73557				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			7.73000	104.54789	7.73000	104.52586				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.75800	109.76763	8.75800	109.74207				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.80000	109.24431	9.80000	109.21591			19,600,000,000,000.00	2,000,000,000	1,000,000,00	
Total NBK24A SPOT									19,600,000,000,000.00	2,000,000,000	1,000,000,00	
Total For NBK24A									19,600,000,000,000.00	2,000,000,000	1,000,000,00	
NBK25, On 17/02/2023 Spot Bond			8.23000	8.23000	8.23000	102.71296				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25, On 12/02/2025 Spot Bond					0.00000	103.33202				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	73.43263	100.00000	73.27099				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26, On 22/04/2026 Spot Bond					0.00000	102.00344				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.72500	109.35098	9.72500	109.32276				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			8.33500	103.55585	8.33500	103.53287				0.00	0	1,350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28A SPOT										0.00	0	1,350,000,00
Total For NBK28A										0.00	0	1,350,000,00
NBK29 On 31/07/2026 Spot Bond			9.87000	104.44675	9.87000	104.41942				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.42000	103.21465	8.42000	103.19152				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.23000	105.53804	8.23000	105.51491				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.77657				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.15908				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.66374				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.98298				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.25751				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.31194				0.00	0	1,240,000,00
Total NBK43B SPOT										0.00	0	1,240,000,00
Total For NBK43B										0.00	0	1,240,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.60555				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.06236				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK47I On 15/02/2028 Spot Bond					0.00000	103.43857				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.83725				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.36930				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.61351				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.85269				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.76249				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.23976				0.00	0	300,000,00
Total NBKB56 SPOT										0.00	0	300,000,00
Total For NBKB56										0.00	0	300,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.31602				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.23647				0.00	0	10,000,000,00
Total NBKB59 SPOT										0.00	0	10,000,000,00
Total For NBKB59										0.00	0	10,000,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.35719				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.92001				0.00	0	
Total NBKB61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBKB61									0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.23719			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.68251			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.73153			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			11.12500	100.50928	11.12500	100.47922			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.72652			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.78000	100.71191	10.78000	100.68270			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.73153			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.73939			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.74941			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.13965			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.13965				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.39971				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.53045				0.00	0	5,000,000,00
Total NGL04 SPOT										0.00	0	5,000,000,00
Total For NGL04										0.00	0	5,000,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.95405				0.00	0	1,000,000,00
Total NGL05 SPOT										0.00	0	1,000,000,00
Total For NGL05										0.00	0	1,000,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.20473				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.56183				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.35879				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.69245				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.70375				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.42279				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.44215				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.43382				0.00	0	
Total NGT104 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.33165				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	106.25396				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.63161				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.93860				0.00	260,000,000	130,000,000
Total NGT108 SPOT										0.00	260,000,000	130,000,000
Total For NGT108										0.00	260,000,000	130,000,000
NGT10: On 04/11/2026 Spot Bond					0.00000	102.20501				0.00	680,000,000	340,000,000
Total NGT109 SPOT										0.00	680,000,000	340,000,000
Total For NGT109										0.00	680,000,000	340,000,000
NGT11: On 27/12/2026 Spot Bond					0.00000	101.05283				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.03108				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.27550				0.00	120,000,000	350,000,000
Total NGT1G SPOT										0.00	120,000,000	350,000,000
Total For NGT1G										0.00	120,000,000	350,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.02195				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.72703				0.00	0	3,242,280,000
Total NHM016 SPOT										0.00	0	3,242,280,000
Total For NHM016										0.00	0	3,242,280,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.05831				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.07828				0.00	0	228,770,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NHM019 SPOT										0.00	0	228,770,00
Total For NHM019										0.00	0	228,770,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.88718				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.53625				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.82249				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.15386				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	221.05259				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.24000	4.24000	4.24000	214.15960				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.03500	4.03500	4.03500	162.30921				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	110.19077				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	111.56671				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	161.94047				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB12 On 07/12/2033 Spot Bond			3.45000	273.34887	3.45000	273.18973				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.94000	3.94000	3.94000	162.64373				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.88500	3.88500	3.88500	217.97104				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.03000	216.53453	4.03000	216.40496				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67000	86.94493	5.67000	111.30185				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.48077				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	141.44190				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.70209				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.08106				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.89822				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.32175				0.00	0	
Total NN03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.52042				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	117.89765				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.19171				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.35690				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.06611				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.71750				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	147.62555				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.87246				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.87233				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.68689				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.16836				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.47402				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.90897				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.58969				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.18199				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.91820				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.85332				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.76916				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.83199				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.76916				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	96.40171				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	90.17863				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.75036				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.90465				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.16000	11.16000	11.16000	100.81060				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.86500	10.86500	10.86500	99.87021				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.89000	10.89000	10.89000	98.86189				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.54075				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	125.69000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.57000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	128.30000				0.00	0	
Total NNF015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	126.08000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	124.14082				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 31/10/2022 Spot Bond					0.00000	99.93322				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF084 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF085 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NNF086 On 23/01/2023 Spot Bond					0.00000	100.11689				0.00	0	
Total NNF087 SPOT										0.00	0	
Total For NNF087										0.00	0	
NNF087 On 27/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF088 SPOT										0.00	0	
Total For NNF088										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	123.78099				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	89.35408				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2054 Spot Bond					0.00000	101.46012				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	101.33016				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	101.37461				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.39258				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	109.33438				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B17 On 22/05/2023 Spot Bond					0.00000	101.40214				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B20 On 22/05/2054 Spot Bond					0.00000	101.50034				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.42851				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.04306				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.20387				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.83000	99.92748	8.83000	99.90332				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.30000	212.54577	4.30000	212.41721				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.89000	106.52353	11.89000	106.48991			9,987,600,000,000.00	840,000,000	420,000,00	
Total NRA028 SPOT									9,987,600,000,000.00	840,000,000	420,000,00	
Total For NRA028									9,987,600,000,000.00	840,000,000	420,000,00	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.70806	100.00000	17.66886			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	101.77881			0.00	0	200,000,00	
Total NTC23 SPOT									0.00	0	200,000,00	
Total For NTC23									0.00	0	200,000,00	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.56201			0.00	0		
Total NTC26 SPOT									0.00	0		
Total For NTC26									0.00	0		
NTC27 On 12/06/2023 Spot Bond					0.00000	101.05780			0.00	0		
Total NTC27 SPOT									0.00	0		
Total For NTC27									0.00	0		
NTC28 On 12/12/2024 Spot Bond					0.00000	101.26014			0.00	0		
Total NTC28 SPOT									0.00	0		
Total For NTC28									0.00	0		
NTC33 On 28/01/2027 Spot Bond					0.00000	99.97883			0.00	5,000,000,000	5,000,000,00	
Total NTC33 SPOT									0.00	5,000,000,000	5,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC33										0.00	5,000,000,000	5,000,000,000
NTC34 On 26/02/2025 Spot Bond					0.00000	101.43113				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.89419				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.92959				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.67348				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.77483				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.43905				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.05000	105.17672	9.05000	105.15101			27,693,000,000,000.00	3,060,000,000	1,680,000,000	
Total OML07 SPOT									27,693,000,000,000.00	3,060,000,000	1,680,000,000	
Total For OML07									27,693,000,000,000.00	3,060,000,000	1,680,000,000	
OML10 On 14/09/2025 Spot Bond			9.45500	106.03541	9.45500	106.00835			12,669,700,000,000.00	1,340,000,000	670,000,000	
Total OML10 SPOT									12,669,700,000,000.00	1,340,000,000	670,000,000	
Total For OML10									12,669,700,000,000.00	1,340,000,000	670,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	101.40343			0.00	2,000,000,000	2,000,000,000	
Total OML11 SPOT									0.00	2,000,000,000	2,000,000,000	
Total For OML11									0.00	2,000,000,000	2,000,000,000	
OML12 On 12/11/2025 Spot Bond					0.00000	103.22465			0.00	1,500,000,000	1,500,000,000	
Total OML12 SPOT									0.00	1,500,000,000	1,500,000,000	
Total For OML12									0.00	1,500,000,000	1,500,000,000	
OML13 On 23/09/2026 Spot Bond					0.00000	101.07574			0.00	0	0	
Total OML13 SPOT									0.00	0	0	
Total For OML13									0.00	0	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.75349			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.10419				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.76447				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.29385				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.35762				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.20965				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.40046				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.18056				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.20500	108.05865	9.38000	107.42516			328,886,779,913,500.00	1,991,188,134,700	1,829,459,168,600	
Total R186 SPOT									18,886,779,913,500.00	991,188,134,700	329,459,168,600	
Total For R186									18,886,779,913,500.00	991,188,134,700	329,459,168,600	
R197 On 07/12/2023 Spot Bond			2.90000	334.34226	2.80000	334.50628			222,887,749,340,000.00	76,857,844,600	427,914,222,300	
Total R197 SPOT									12,887,749,340,000.00	76,857,844,600	427,914,222,300	
Total For R197									12,887,749,340,000.00	76,857,844,600	427,914,222,300	
R202 On 07/12/2033 Spot Bond			4.76000	243.13279	4.84000	241.27098			143,805,465,272,000.00	30,211,232,200	151,877,514,100	
Total R202 SPOT									13,805,465,272,000.00	30,211,232,200	151,877,514,100	
Total For R202									13,805,465,272,000.00	30,211,232,200	151,877,514,100	
R2023 On 28/02/2023 Spot Bond			7.08500	101.45277	7.23000	101.38476			952,206,238,349,500.00	698,970,534,700	685,290,034,700	
Total R2023 SPOT									12,206,238,349,500.00	698,970,534,700	685,290,034,700	
Total For R2023									12,206,238,349,500.00	698,970,534,700	685,290,034,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030 On 31/01/2030 Spot Bond			10.84500	87.86350	11.05000	86.92528			955,243,229,440,000.00	3,038,749,952,000	796,582,404,90
Total R2030 SPOT									5,243,229,440,000.00	038,749,952,000	796,582,404,90
Total For R2030									5,243,229,440,000.00	038,749,952,000	796,582,404,90
R2032 On 31/03/2032 Spot Bond			11.33500	83.03340	11.52000	82.08837			939,490,148,144,000.00	2,111,997,366,400	017,171,559,30
Total R2032 SPOT									9,490,148,144,000.00	111,997,366,400	017,171,559,30
Total For R2032									9,490,148,144,000.00	111,997,366,400	017,171,559,30
R2035 On 28/02/2035 Spot Bond			11.68000	83.29678	11.87000	82.21745			823,778,180,320,000.00	841,076,899,000	480,163,809,90
Total R2035 SPOT									3,778,180,320,000.00	841,076,899,000	480,163,809,90
Total For R2035									3,778,180,320,000.00	841,076,899,000	480,163,809,90
R2037 On 31/01/2037 Spot Bond			11.81500	79.42820	12.00500	78.34245			570,761,333,993,500.00	1,402,518,944,900	1,311,906,898,10
Total R2037 SPOT									0,761,333,993,500.00	402,518,944,900	311,906,898,10
Total For R2037									0,761,333,993,500.00	402,518,944,900	311,906,898,10
R2040 On 31/01/2040 Spot Bond			11.86000	81.33116	12.04500	80.19650			405,840,359,980,000.00	793,072,543,000	360,959,200,00
Total R2040 SPOT									5,840,359,980,000.00	793,072,543,000	360,959,200,00
Total For R2040									5,840,359,980,000.00	793,072,543,000	360,959,200,00
R2044 On 31/01/2044 Spot Bond			11.84000	78.24953	12.02000	77.13021			709,661,042,752,000.00	1,664,667,317,800	518,481,979,10
Total R2044 SPOT									9,661,042,752,000.00	664,667,317,800	518,481,979,10
Total For R2044									9,661,042,752,000.00	664,667,317,800	518,481,979,10
R2048 On 28/02/2048 Spot Bond			11.76500	77.16248	11.95000	75.98589			333,314,401,145,000.00	3,513,243,893,000	180,780,935,60
Total R2048 SPOT									3,314,401,145,000.00	513,243,893,000	180,780,935,60
Total For R2048									3,314,401,145,000.00	513,243,893,000	180,780,935,60
R209 On 31/03/2036 Spot Bond			11.67500	64.13379	11.86000	63.22156			067,912,004,240,000.00	262,776,188,800	715,055,184,00
Total R209 SPOT									7,912,004,240,000.00	262,776,188,800	715,055,184,00
Total For R209									7,912,004,240,000.00	262,776,188,800	715,055,184,00
R210 On 31/03/2028 Spot Bond			3.45000	222.87738	3.53000	221.86020			323,188,434,840,000.00	93,677,807,200	381,223,284,80
Total R210 SPOT									3,188,434,840,000.00	93,677,807,200	381,223,284,80
Total For R210									3,188,434,840,000.00	93,677,807,200	381,223,284,80
R213 On 28/02/2031 Spot Bond			11.21000	78.66780	11.40000	77.79061			192,025,997,119,000.00	909,190,543,900	395,617,503,90
Total R213 SPOT									2,025,997,119,000.00	909,190,543,900	395,617,503,90
Total For R213									2,025,997,119,000.00	909,190,543,900	395,617,503,90
R214 On 28/02/2041 Spot Bond			11.76000	61.79405	11.93500	60.89634			900,078,080,720,000.00	671,775,347,000	495,108,210,50
Total R214 SPOT									0,078,080,720,000.00	671,775,347,000	495,108,210,50
Total For R214									0,078,080,720,000.00	671,775,347,000	495,108,210,50
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.18034			0.00	0	
Total RDFB12 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.04119				0.00	1,000,000,000	4,780,000,00
Total RDFB14 SPOT										0.00	1,000,000,000	4,780,000,00
Total For RDFB14										0.00	1,000,000,000	4,780,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.30112				0.00	200,000,000	100,000,00
Total RDFB15 SPOT										0.00	200,000,000	100,000,00
Total For RDFB15										0.00	200,000,000	100,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.78106				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.97590				0.00	0	800,000,00
Total RDFB18 SPOT										0.00	0	800,000,00
Total For RDFB18										0.00	0	800,000,00
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.72389				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.68223				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.70994				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.33304				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.98275				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.64766				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.66043				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.69158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.72076				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.11037				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.27004				0.00	0	350,000,00
Total RED151 SPOT										0.00	0	350,000,00
Total For RED151										0.00	0	350,000,00
RED16: On 07/12/2022 Spot Bond					0.00000	101.47433				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.81234				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.29510				0.00	3,200,000,000	1,600,000,00
Total RED302 SPOT										0.00	3,200,000,000	1,600,000,00
Total For RED302										0.00	3,200,000,000	1,600,000,00
RED40: On 29/01/2024 Spot Bond					0.00000	99.87477				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.46732				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.43808				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.35396				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.54692				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES41 On 30/11/2022 Spot Bond					0.00000	101.12368				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.08794				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.48609				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.19959				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.72316				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.31392				0.00	0	400,000,00
Total RES59 SPOT										0.00	0	400,000,00
Total For RES59										0.00	0	400,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.68317				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.66487				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.72126				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.69007				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.76633				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.72664				0.00	0	
Total RFCC2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.87638				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.81595				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.31870				0.00	3,000,000,000	13,000,000,000
Total RN2027 SPOT										0.00	3,000,000,000	13,000,000,000
Total For RN2027										0.00	3,000,000,000	13,000,000,000
RW23 On 10/12/2023 Spot Bond			9.12100	104.02315	9.12100	103.99781				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.21500	95.57225	12.21500	95.54129				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.70000	93.05408	12.70000	93.02277				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.26019				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.73000	94.93058	11.73000	94.90102				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.10207				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.21480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.81500	105.21292	9.81500	105.18553				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.25520				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.00500	103.23722	9.00500	103.21250			9,993,749,000,000.00		1,109,800,000	554,900,000
Total SBS27 SPOT									9,993,749,000,000.00		1,109,800,000	554,900,000
Total For SBS27									9,993,749,000,000.00		1,109,800,000	554,900,000
SBS3 On 25/05/2026 Spot Bond			9.88000	98.50342	9.88000	98.47761				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.24500	102.00578	10.24500	101.97795				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.37000	102.30815	9.37000	102.28228				0.00	0	3,000,000,000
Total SBS34 SPOT										0.00	0	3,000,000,000
Total For SBS34										0.00	0	3,000,000,000
SBS38 On 29/01/2025 Spot Bond			9.40800	101.58939	9.40800	101.56402				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.23000	94.96072	11.23000	94.93254				0.00	0	200,000,000
Total SBS39 SPOT										0.00	0	200,000,000
Total For SBS39										0.00	0	200,000,000
SBS41 On 12/11/2022 Spot Bond			8.38500	104.62946	8.38500	104.60551				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.61500	107.52501	9.61500	107.49757				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.37000	106.69131	10.37000	106.66200				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			7.17500	103.09573	7.17500	103.07590				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.90602				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.08000	9.08000	9.08000	103.12119				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.98493				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.82234				0.00	200,000,000	100,000,000
Total SBS53 SPOT										0.00	200,000,000	100,000,000
Total For SBS53										0.00	200,000,000	100,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.84681				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.73073				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.36700				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.33407				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.47662				0.00	1,000,000,000	1,330,000,000
Total SBS63 SPOT										0.00	1,000,000,000	1,330,000,000
Total For SBS63										0.00	1,000,000,000	1,330,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	100.55916				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.86652				0.00	0	
Total SBS65 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.83641				0.00	0	130,000,00
Total SBS67 SPOT										0.00	0	130,000,00
Total For SBS67										0.00	0	130,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.44735				0.00	0	1,300,000,00
Total SBS68 SPOT										0.00	0	1,300,000,00
Total For SBS68										0.00	0	1,300,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.07544				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.98286				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.72141				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.27783				0.00	690,000,000	690,000,00
Total SBS72 SPOT										0.00	690,000,000	690,000,00
Total For SBS72										0.00	690,000,000	690,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.10854				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.29481				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.02109				0.00	690,000,000	690,000,00
Total SBS76 SPOT										0.00	690,000,000	690,000,00
Total For SBS76										0.00	690,000,000	690,000,00
SBS77 On 19/10/2027 Spot Bond					0.00000	100.17447				0.00	0	220,000,00
Total SBS77 SPOT										0.00	0	220,000,00
Total For SBS77										0.00	0	220,000,00
SBSI11 On 07/12/2023 Spot Bond			3.70000	331.53810	3.70000	331.34287				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	221.05259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.08674				0.00	0	10,000,000.00
Total SBSS01 SPOT										0.00	0	10,000,000.00
Total For SBSS01										0.00	0	10,000,000.00
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.80707				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.78193				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.26039				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.22851				0.00	540,000,000	270,000,000
Total SBT106 SPOT										0.00	540,000,000	270,000,000
Total For SBT106										0.00	540,000,000	270,000,000
SBT107 On 08/04/2027 Spot Bond					0.00000	100.58257				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.48017				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.34781				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.09091				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.08500	105.49737	9.08500	105.47176				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.17711				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.87916				0.00	3,400,000,000	1,700,000,000
Total SBT206 SPOT										0.00	3,400,000,000	1,700,000,000
Total For SBT206										0.00	3,400,000,000	1,700,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.57426				0.00	17,200,000,000	8,600,000,000
Total SBT207 SPOT										0.00	17,200,000,000	8,600,000,000
Total For SBT207										0.00	17,200,000,000	8,600,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.14390				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.36590				0.00	0	600,000,000
Total SBT209 SPOT										0.00	0	600,000,000
Total For SBT209										0.00	0	600,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.88245				0.00	0	1,500,000,000
Total SLI5 SPOT										0.00	0	1,500,000,000
Total For SLI5										0.00	0	1,500,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	101.79301				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.33000	93.46266	10.33000	93.43708				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.53624				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.85939				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.50123				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.48129				0.00	0	
Total SLRA8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.54092				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.58095				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.58094				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.56099				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.52112				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.58074				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.62077				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.61078				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.60078				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.66037				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.92500	101.75474	8.92500	101.73083				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.17275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.85330				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.21822				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.22217				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.47278				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.21339				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.23497				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.21717				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.24222				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.42200				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.44397				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.16885				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/10/2024 Spot Bond					0.00000	100.77723				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.69661				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.32342				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.31433				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.25840				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.75157				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.78000	4.78000	4.78000	159.71530				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			9.35500	107.53846	9.35500	107.51159				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.89000	80.13282	10.89000	80.10935				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.66748				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.31968				0.00	0	200,000,00
Total SSN040 SPOT										0.00	0	200,000,00
Total For SSN040										0.00	0	200,000,00
SSN041 On 13/10/2023 Spot Bond			8.63000	101.44630	8.63000	101.42276				0.00	0	
Total SSN041 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.70000	110.97717	5.70000	110.90599				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.60496				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.91226				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.85900				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.83000	3.83000	3.83000	330.88963				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.84984				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.18500	4.18500	4.18500	161.78277				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	109.59859				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.27000	5.27000	5.27000	110.51475				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	209.23010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.18997				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.17230				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.82003				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.80407				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.92018				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.88937				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.74236				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.32466				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.21248				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.92712				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.75897				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 07/12/2033 Spot Bond			5.71500	5.71500	5.71500	223.46481				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.82040				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.40836				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.00649				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.71500	84.07361	11.71500	84.04761				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.82735				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.69000	209.56631	4.69000	209.43722				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.89500	220.14374	5.89500	220.00123				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.50188				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	94.19612				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.79074				0.00	0	
Total SSN120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.96317				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.82894				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.60880				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.80548				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.29665				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.31294				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.15216				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.84334				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	101.98698				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.54373				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	101.36861				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.92772	106.16960	4.92772	106.10351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN175 On 31/12/2050 Spot Bond			4.96511	42.38765	4.96511	107.33506				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 30/11/2022 Spot Bond					0.00000	101.04819				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SSN177 On 28/09/2027 Spot Bond					0.00000	100.88851				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.30201				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.18079				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.16763				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.87000	98.51486	9.87000	98.48879			184,569,000,000.00		18,700,000	18,700,000
Total SZ25 SPOT									184,569,000,000.00		18,700,000	18,700,000
Total For SZ25									184,569,000,000.00		18,700,000	18,700,000
T16A10 On 21/08/2024 Spot Bond					0.00000	101.31440				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.30534				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.22752				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.34084				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond					0.00000	101.25992				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.24195				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.25992				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.00000	99.05459	8.00000	99.03348				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.51000	99.16681	8.51000	99.14435				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.58387				0.00	1,320,000,000	660,000,000
Total T18A11 SPOT										0.00	1,320,000,000	660,000,000
Total For T18A11										0.00	1,320,000,000	660,000,000
T18A21 On 21/08/2027 Spot Bond					0.00000	100.60075				0.00	1,320,000,000	660,000,000
Total T18A21 SPOT										0.00	1,320,000,000	660,000,000
Total For T18A21										0.00	1,320,000,000	660,000,000
TC001 On 15/02/2025 Spot Bond					0.00000	101.63706				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.79759				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.70339				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.17225				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.51932				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.90746				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.38772				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2024 Spot Bond					0.00000	100.24465				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.15523				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.13076				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.50537				0.00	1,120,000,000	560,000,00
Total TFS167 SPOT										0.00	1,120,000,000	560,000,00
Total For TFS167										0.00	1,120,000,000	560,000,00
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.20778				0.00	1,660,000,000	830,000,00
Total TFS168 SPOT										0.00	1,660,000,000	830,000,00
Total For TFS168										0.00	1,660,000,000	830,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.88814				0.00	1,540,000,000	770,000,00
Total TFS169 SPOT										0.00	1,540,000,000	770,000,00
Total For TFS169										0.00	1,540,000,000	770,000,00
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.80106				0.00	1,720,000,000	860,000,00
Total TFS170 SPOT										0.00	1,720,000,000	860,000,00
Total For TFS170										0.00	1,720,000,000	860,000,00
TFS171 On 22/02/2025 Spot Bond					0.00000	101.21508				0.00	420,000,000	210,000,00
Total TFS171 SPOT										0.00	420,000,000	210,000,00
Total For TFS171										0.00	420,000,000	210,000,00
TFS17€ On 22/02/2027 Spot Bond					0.00000	101.31869				0.00	720,000,000	360,000,00
Total TFS172 SPOT										0.00	720,000,000	360,000,00
Total For TFS172										0.00	720,000,000	360,000,00
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.29571				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			10.25500	10.25500	10.25500	104.17825				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.28083				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.25300				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.33577				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.33499				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.32220				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.42032				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.41555				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.37715				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.99417				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.87042				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.76005				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.26018				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.28000	100.25400	9.28000	100.22929				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.26918				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.26378				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.55000	99.72193	6.55000	99.70447				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.30337				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.53338				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.37173				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.35914				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.44547				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.42209				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.74562				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.89826				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.80848				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.34081				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.31385				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.30486				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.40550				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.36417				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.35878				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.73588				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.66948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.62820				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.13419				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.16122				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.61555				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.66736				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.74138				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.55576				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.91000	102.50950	8.91000	102.48482				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.93028				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.27496				0.00	522,000,000	170,000,000
Total TL27 SPOT										0.00	522,000,000	170,000,000
Total For TL27										0.00	522,000,000	170,000,000
TL28 On 24/04/2025 Spot Bond			9.85000	98.86795	9.85000	98.84183				0.00	0	10,020,500,000
Total TL28 SPOT										0.00	0	10,020,500,000
Total For TL28										0.00	0	10,020,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
TL29 On 24/04/2025 Spot Bond					0.00000	101.36329				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.49740				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.57667				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.97388				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.26000	101.21497	9.26000	101.19008				3,792,781,176,000.00	409,587,600	8,400,000,00
Total TN23 SPOT										3,792,781,176,000.00	409,587,600	8,400,000,00
Total For TN23										3,792,781,176,000.00	409,587,600	8,400,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	49.45386	100.00000	49.34500				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.23000	100.03472	10.23000	100.00760				34,103,714,172,000.00	3,333,696,400	1,671,599,40
Total TN25 SPOT										34,103,714,172,000.00	3,333,696,400	1,671,599,40
Total For TN25										34,103,714,172,000.00	3,333,696,400	1,671,599,40
TN25/R On 19/08/2025 Spot Bond			100.00000	20.35474	100.00000	20.30993				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.68000	93.64909	11.68000	93.62021				62,041,020,416,000.00	5,311,731,200	21,059,934,90
Total TN27 SPOT										62,041,020,416,000.00	5,311,731,200	21,059,934,90
Total For TN27										62,041,020,416,000.00	5,311,731,200	21,059,934,90
TN27/R On 14/11/2027 Spot Bond			100.00000	14.38086	100.00000	14.34921				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.98000	94.80863	11.98000	94.77866				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.63000	90.04004	12.63000	90.00975				22,734,000,000,000.00	1,800,000,000	1,268,000,00
Total TN30 SPOT										22,734,000,000,000.00	1,800,000,000	1,268,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN30									2,734,000,000,000.00	1,800,000,000	1,268,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	115.03542	8.00000	115.01063			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			13.07700	92.44346	13.07700	92.41166			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.20500	83.82696	13.20500	83.79752		16,471,322,775,000.00	1,247,355,000	1,056,228,900	
Total TN40 SPOT								16,471,322,775,000.00	1,247,355,000	1,056,228,900	
Total For TN40								16,471,322,775,000.00	1,247,355,000	1,056,228,900	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.54806	10.75000	100.51914		0.00	0		
Total TN40/R214 SPOT								0.00	0		
Total For TN40/R214								0.00	0		
TNF25 On 14/02/2025 Spot Bond					0.00000	101.77515		0.00	0		
Total TNF25 SPOT								0.00	0		
Total For TNF25								0.00	0		
TNF27 On 07/02/2027 Spot Bond					0.00000	101.86266		0.00	0		
Total TNF27 SPOT								0.00	0		
Total For TNF27								0.00	0		
TNI33 On 28/02/2033 Spot Bond			6.13000	99.95909	6.13000	100.16600		0.00	0		
Total TNI33 SPOT								0.00	0		
Total For TNI33								0.00	0		
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.87677		0.00	0		
Total TR5A11 SPOT								0.00	0		
Total For TR5A11								0.00	0		
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.67427		0.00	0		
Total TR5A12 SPOT								0.00	0		
Total For TR5A12								0.00	0		
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.68514		0.00	0		
Total TR5A21 SPOT								0.00	0		
Total For TR5A21								0.00	0		
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.70017		0.00	0		
Total TR5A22 SPOT								0.00	0		
Total For TR5A22								0.00	0		
TR5A3 On 20/06/2026 Spot Bond			8.40000	98.10457	8.40000	100.22741		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.43801				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.34000	104.11059	8.34000	104.08690				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.45897				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.76212				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.68699				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.31829				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.63000	101.17232	8.63000	101.14884				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.31829				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.41000	99.29389	9.41000	99.26880				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.88853				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.79002				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.75626				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.72622				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.92125				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.92125				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.20110				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	98.09395				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.62666				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.35165				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.88992				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.37009				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.22205				0.00	0	
Total TWC419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC419										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.44976				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.94298				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.37605				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.01807				0.00	0	
Total TWC424 SPOT										0.00	0	
Total For TWC424										0.00	0	
TWC42 On 12/01/2023 Spot Bond					0.00000	99.98200				0.00	0	
Total TWC425 SPOT										0.00	0	
Total For TWC425										0.00	0	
TWC42 On 16/01/2023 Spot Bond					0.00000	99.07244				0.00	0	
Total TWC426 SPOT										0.00	0	
Total For TWC426										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	99.98340				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.70000	100.43965	11.70000	100.40810			4,680,000,000,000.00	400,000,000	200,000,00	
Total UG26 SPOT									4,680,000,000,000.00	400,000,000	200,000,00	
Total For UG26									4,680,000,000,000.00	400,000,000	200,000,00	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.43157				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.50211				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.46146				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.59090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.62077				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	101.66856				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.87957				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	101.91937				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.44267				0.00	400,000,000	200,000,00
Total VKE11 SPOT										0.00	400,000,000	200,000,00
Total For VKE11										0.00	400,000,000	200,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.55313				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.41136				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.01542				0.00	0	900,000,00
Total VKE16 SPOT										0.00	0	900,000,00
Total For VKE16										0.00	0	900,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.38586				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.10321				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.13536				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	100.95149			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.08e+017	992,470,643,600	012,919,572,200
Total for SPOT :									2.08e+017	992,470,643,600	012,919,572,200
Total Futures									2.08e+017	992,470,693,778	012,921,339,670
Total Options									0.00	0	173,450
Grand Total:									2.08e+017	992,470,693,778	012,921,513,170